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FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01	FINREP part 4 General Information - AE Asset Encumbrance Asset Encumbrance	540 610 544 545 526 692 661	169 170 171 172 173 337 326
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02.b F 32.03.a F 32.03.a	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.03 F 32.03	FINREP part 4 General Information - AE Asset Encumbrance Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665	169 170 171 172 173 337 326 327 327 328 328
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02.a F 32.02.b F 32.03.a F 32.03.b F 32.03.b	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b) Asset encumbrance: Sources of encumbrance (a)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.03 F 32.03	FINREP part 4 FI	540 610 544 545 526 692 661 662 663 664 665 665	169 170 171 172 173 337 326 327 327 328 328 329
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.02 a F 32.02 b F 32.02 a F 32.03 a F 32.03 a F 32.04 a F 32.04 b	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b) Asset encumbrance: Sources of encumbrance (b)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.03 F 32.04 F 32.04	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666	169 170 171 172 173 337 326 327 328 328 329 329
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.02 a F 32.02 b F 32.03 a F 32.04 a F 32.04 a F 32.04 a	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Operating overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (a)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.03 F 32.04 F 32.04 F 32.04 F 33.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668	169 170 171 172 173 337 326 327 328 328 329 330
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.02.a F 32.02.b F 32.02.b F 32.03.a F 32.03.b F 32.04.a F 32.04.b F 33.00.a F 33.00.b	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on direccognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Naset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (a) Asset encumbrance: Maturity data (b)	F 44.03 F 45.01 F 45.02 F 45.00 F 46.00 A 00.01 F 32.00 F 32.03	FINREP part 4 FI	540 610 544 545 526 692 661 662 663 664 665 666 667 668	169 170 171 172 173 337 326 327 327 328 328 329 330 330
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 a F 32.02 b F 32.03 a F 32.03 a F 32.04 a F 32.04 a F 33.00 a F 33.00 a	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (a) Asset encumbrance: Maturity data (b) Asset encumbrance: Maturity data (b) Asset encumbrance: Contingent encumbrance (a)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.04 F 33.00 F 33.00 F 33.00 F 33.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668 669 670	169 170 171 172 173 337 326 327 328 328 329 330 330 331
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.02.a F 32.02.b F 32.02.b F 32.03.a F 32.03.b F 32.04.a F 32.04.b F 33.00.a F 33.00.b	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on direccognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Naset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (a) Asset encumbrance: Maturity data (b)	F 44.03 F 45.01 F 45.02 F 45.02 F 45.00 A 00.01 F 32.01 F 32.02 F 32.03 F 32.03 F 32.04 F 32.04 F 33.00 F 33.00 F 34.00 F 34.00 F 35.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668	169 170 171 172 173 337 326 327 327 328 328 329 330 330
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02.a F 32.02.b F 32.03.b F 32.03.b F 32.04.a F 32.04.a F 33.00.a F 33.00.b F 34.00.a	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (b) Asset encumbrance: Maturity data (b) Asset encumbrance: Contingent encumbrance (a) Asset encumbrance: Contingent encumbrance (b)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.04 F 33.00 F 33.00 F 33.00 F 33.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668 669 670 671	169 170 171 172 173 326 327 328 328 329 329 330 330 331
FINREP FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02.a F 32.02.b F 32.03.a F 32.03.b F 32.04.a F 32.04.b F 33.00.a F 33.00.b F 34.00.c F 35.00.a F 35.00.a F 35.00.b	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on infancial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (a) Asset encumbrance: Ontingent encumbrance (a) Asset encumbrance: Contingent encumbrance (b) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Covered bonds issuance (b)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.04 F 33.00 F 34.00 F 34.00 F 34.00 F 34.00 F 34.00 F 34.00 F 35.00 F 35.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 662 663 664 665 666 667 668 669 670 671 684 685 686	169 170 171 172 173 337 326 327 327 328 329 330 331 331 331 336
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.02.a F 32.02.b F 32.03.b F 32.04.b F 32.04.b F 32.04.a F 32.04.b F 33.00.b F 33.00.c F 35.00.a F 35.00.c	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Outpriedged. Own covered bonds and ABS issued and not yet pledged (b) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (b) Asset encumbrance: Outpriedged encumbrance (b) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Covered bonds issuance (c) Asset encumbrance: Covered bonds issuance (c)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.03 F 32.04 F 32.04 F 33.00 F 33.00 F 34.00 F 35.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668 669 670 671 684 685 686	169 170 171 172 173 337 326 327 328 329 330 330 330 331 331 331 331 33
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 45.03 F 45.00 A 00.01 F 32.01 F 32.02.b F 32.02.b F 32.03.b F 32.03.b F 32.04.b F 33.00.a F 33.00.b F 34.00.c F 34.00.c F 35.00.c F 35.00.c F 35.00.c F 35.00.d	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Mutrity data (a) Asset encumbrance: Auturity data (b) Asset encumbrance: Contingent encumbrance (b) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Covered bonds issuance (c) Asset encumbrance: Covered bonds issuance (b) Asset encumbrance: Covered bonds issuance (c) Asset encumbrance: Covered bonds issuance (d)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.04 F 32.04 F 33.00 F 34.00 F 34.00 F 35.00	FINREP part 4 FI	540 610 544 545 526 662 663 664 665 667 668 669 670 671 684 685 686 687	169 170 171 172 173 337 326 327 328 328 329 330 331 331 331 336 336 336 336
FINREP FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.02.a F 32.02.b F 32.03.a F 32.04.b F 32.04.a F 32.04.a F 33.00.a F 33.00.c F 35.00.a F 35.00.a F 35.00.c F 35.00.a F 35.00.c F 35.00.d	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Outroes of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (b) Asset encumbrance: Maturity data (b) Asset encumbrance: Ontingent encumbrance (c) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Covered bonds issuance (b) Asset encumbrance: Covered bonds issuance (b) Asset encumbrance: Covered bonds issuance (c) Asset encumbrance: Covered bonds issuance (d)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.04 F 33.00 F 33.00 F 34.00 F 35.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668 669 670 671 684 685 686 687 688	169 170 171 172 173 337 326 326 327 327 328 329 330 330 331 331 331 336 336 336 336 336
FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 45.03 F 45.00 A00.01 F 32.02.a F 32.02.b F 32.03.a F 32.03.b F 32.03.b F 32.04.b F 32.04.c F 33.00.c F 34.00.c F 35.00.d F 35.00.c F 35.00.d F 35.00.d F 35.00.d	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Absturity data (b) Asset encumbrance: Contingent encumbrance (b) Asset encumbrance: Contingent encumbrance (b) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Covered bonds issuance (b) Asset encumbrance: Covered bonds issuance (c) Asset encumbrance: Covered bonds issuance (d) Asset encumbrance: Advance template for assets of the reporting institution (b)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.03 F 32.04 F 32.04 F 32.04 F 32.04 F 32.04 F 32.00 F 34.00 F 34.00 F 34.00 F 35.00 F 36.01	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668 669 670 671 684 685 686 687 688 687 688	169 170 171 172 173 337 326 327 328 328 329 330 330 331 331 331 331 336 336
FINREP FINREP FINREP FINREP FINREP AE 2014-03 AE 2014-03	F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.02.a F 32.02.b F 32.03.a F 32.04.b F 32.04.a F 32.04.a F 33.00.a F 33.00.c F 35.00.a F 35.00.a F 35.00.c F 35.00.a F 35.00.c F 35.00.d	Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity Nature of Report (AE) Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Encumbrance overview - Collateral (b) Asset encumbrance: Ox pledged. Own covered bonds and ABS issued and not yet pledged (a) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (a) Asset encumbrance: Contingent encumbrance (a) Asset encumbrance: Contingent encumbrance (b) Asset encumbrance: Contingent encumbrance (c) Asset encumbrance: Covered bonds issuance (a) Asset encumbrance: Covered bonds issuance (b) Asset encumbrance: Advance template for assets of the reporting institution (b) Asset encumbrance: Advance template for assets of the reporting institution (c)	F 44.03 F 45.01 F 45.02 F 45.03 F 46.00 A 00.01 F 32.01 F 32.02 F 32.02 F 32.03 F 32.04 F 33.00 F 33.00 F 34.00 F 35.00	FINREP part 4 General Information - AE Asset Encumbrance	540 610 544 545 526 692 661 662 663 664 665 666 667 668 669 670 671 684 685 686 687 688	169 170 171 172 173 337 326 326 327 327 328 329 330 330 331 331 331 336 336 336 336 336
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COREP 2014-03	C 12.00	Credit risk: Securitisations - Standardised Approach to own funds requirements	C 12.00	Credit Risk	568	76
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COREP 2014-03	C 15.00	Exposures and losses from lending collateralised immovable property	C 15.00	Credit Risk	710	79
COREP 2014-03	C 16.00.a	Operational risk - Excluding AMA	C 16.00	Operational Risk	572	80
COREP 2014-03	C 16.00.b	Operational risk - AMA	C 16.00	Operational Risk	573	80
COREP 2014-03	C 17.00.a	Operational risks: Gross losses by business lines and event types in the last year	C 17.00	Operational Risk	574	81
COREP 2014-03	C 17.00.b	Operational risks: Thresholds applied in data collections	C 17.00	Operational Risk	575	81
COREP 2014-03	C 18.00	Market risk: Standardised Approach for traded debt instruments	C 18.00	Market Risk	576	82
COREP 2014-03	C 19.00	Market risk: Standardised Approach for specific risk in securitisations	C 19.00	Market Risk	577	83
COREP 2014-03	C 20.00	Market risk: Standardised Approach for specific risk in the correlation trading portfolio	C 20.00	Market Risk	578	84
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COREP 2014-03	C 23.00	Market risk: Standardised Approaches for foreign exchange risk Market risk: Standardised Approach for position risk in commodities	C 23.00	Market Risk	581	87
COREP 2014-03	C 24.00	Market risk: Internal models - Total	C 24.00	Market Risk	582	88
COREP 2014-03	C 25.00	CVA RISK	C 25.00	Market Risk	657	89
COREP 2014-03	C 26.00	Large exposures limits	C 26.00	Large Exposures	584	90
COREP 2014-03	C 27.00	Identification of the counterparty	C 27.00	Large Exposures	585	91
COREP 2014-03	C 28.00	Exposures in the non-trading and trading book	C 28.00	Large Exposures	586	92
COREP 2014-03	C 29.00	Detail of the exposures to individual clients within groups of connected clients	C 29.00	Large Exposures	602	93
COREP 2014-03	C 30.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated	C 20 00	I F	607	94
COREP 2014-03	C 30.00	financial entities Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated	C 30.00	Large Exposures	607	94
COREP 2014-03	C 31.00	financial entities: detail of the exposures to individual clients within groups of connected clients	C 31.00	Large Exposures	608	95
COREP 2014-03	C 40.00	Alternative treatment of the Exposure Measure	C 40.00	Leverage Ratio	587	96
COREP 2014-03	C 41.00	On- and off-balance sheet items – additional breakdown of exposures	C 41.00	Leverage Ratio	588	97
COREP 2014-03	C 42.00	Alternative definition of capital	C 42.00	Leverage Ratio	589	98
		Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and				
COREP 2014-03	C 43.00.a	trading book	C 43.00	Leverage Ratio	639	99
COREP 2014-03	C 43.00.b	Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA)	C 43.00	Leverage Ratio	640 641	99 99
COREP 2014-03 COREP 2014-03	C 43.00.c C 44.00	Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information	C 43.00 C 44.00	Leverage Ratio Leverage Ratio	590	100
COREP 2014-03	C 45.00.a	Leverage ratio calculation	C 45.00	Leverage Ratio	642	101
COREP 2014-03	C 45.00.b	Leverage ratio calculation - average	C 45.00	Leverage Ratio	643	101
		Entities that are consolidated for accounting purposes but are not within the prudential scope of				
COREP 2014-03	C 46.00.a	consolidation (I)	C 46.00	Leverage Ratio (Consolidated Only)	644	102
		Entities that are consolidated for accounting purposes but are not within the prudential scope of				
COREP 2014-03	C 46.00.b	consolidation (II)	C 46.00	Leverage Ratio (Consolidated Only)	645	102
CODED 2011 02	C 4C 00 -	Entities that are consolidated for accounting purposes but are not within the prudential scope of	C 45 00	Laurence Betie (Cons. III. 18.1)		405
COREP 2014-03 COREP 2014-03	C 46.00.c C 51.00.a	consolidation (III) Liquidity Coverage. Liquid assets (I). Total	C 46.00 C 51.00	Leverage Ratio (Consolidated Only)	646 611	102 103
COREP 2014-03	C 51.00.b	Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (II). Total	C 51.00	Liquidity Coverage Liquidity Coverage	612	103
COREP 2014-03	C 51.00.W	Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies	C 51.00	Liquidity Coverage	711	103
COREP 2014-03	C 51.00.x	Liquidity Coverage. Liquid assets (II). Significant currencies	C 51.00	Liquidity Coverage	712	103
COREP 2014-03	C 52.00.a	Liquidity Coverage. Outflows (I). Total	C 52.00	Liquidity Coverage	615	104
COREP 2014-03	C 52.00.b	Liquidity Coverage. Outflows (II). Total	C 52.00	Liquidity Coverage	616	104
COREP 2014-03	C 52.00.c	Liquidity Coverage. Outflows (III). Total	C 52.00	Liquidity Coverage	617	104
COREP 2014-03	C 52.00.d	Liquidity Coverage. Outflows (IV). Total	C 52.00	Liquidity Coverage	618	104
COREP 2014-03	C 52.00.w	Liquidity Coverage. Outflows (I). Significant currencies	C 52.00	Liquidity Coverage	713	104
COREP 2014-03 COREP 2014-03	C 52.00.x C 52.00.y	Liquidity Coverage, Outflows (II). Significant currencies	C 52.00 C 52.00	Liquidity Coverage	714 715	104 104
COREP 2014-03	C 52.00.z	Liquidity Coverage. Outflows (III). Significant currencies Liquidity Coverage. Outflows (IV). Significant currencies	C 52.00	Liquidity Coverage Liquidity Coverage	716	104
COREP 2014-03	C 53.00.a	Liquidity Coverage. Inflows (I). Total	C 53.00	Liquidity Coverage	623	105
COREP 2014-03	C 53.00.b	Liquidity Coverage. Inflows (II). Total	C 53.00	Liquidity Coverage	624	105
COREP 2014-03	C 53.00.c	Liquidity Coverage. Inflows (III). Total	C 53.00	Liquidity Coverage	625	105
COREP 2014-03	C 53.00.w	Liquidity Coverage. Inflows (I). Significant currencies	C 53.00	Liquidity Coverage	717	105
COREP 2014-03	C 53.00.x	Liquidity Coverage. Inflows (II). Significant currencies	C 53.00	Liquidity Coverage	718	105
COREP 2014-03	C 53.00.y	Liquidity Coverage. Inflows (III). Significant currencies	C 53.00	Liquidity Coverage	719	105
COREP 2014-03	C 54.00.a	Liquidity Coverage. Collateral swaps. Total	C 54.00 C 54.00	Liquidity Coverage	629	106
COREP 2014-03 COREP 2014-03	C 54.00.w C 60.00.a	Liquidity Coverage. Collateral swaps. Significant currencies Stable funding. Items requiring stable funding (I). Total	C 60.00	Liquidity Coverage Stable Funding	720 631	106 107
COREP 2014-03	C 60.00.b	Stable funding. Items requiring stable funding (II). Total	C 60.00	Stable Funding	632	107
COREP 2014-03	C 60.00.w	Stable funding. Items requiring stable funding (I). Significant currencies	C 60.00	Stable Funding	721	107
COREP 2014-03	C 60.00.x	Stable funding. Items requiring stable funding (II). Significant currencies	C 60.00	Stable Funding	722	107
COREP 2014-03	C 61.00.a	Stable funding. Items providing stable funding (I). Total	C 61.00	Stable Funding	591	108
COREP 2014-03	C 61.00.b	Stable funding. Items providing stable funding (II). Total	C 61.00	Stable Funding	592	108
COREP 2014-03	C 61.00.w	Stable funding. Items providing stable funding (I). Significant currencies	C 61.00	Stable Funding	723	108
COREP 2014-03	C 61.00.x	Stable funding. Items providing stable funding (II). Significant currencies	C 61.00	Stable Funding	724	108
FINREP 2014-03 FINREP 2014-03	F 00.01 F 01.01	Nature of Report (FINREP) Balance Sheet Statement (Statement of Financial Position): Assets	F 00.01 F 01.01	General Information - FINREP	638 486	109 110
	F 01.01	Balance Sheet Statement (Statement of Financial Position): Liabilities	F 01.02	FINREP part 1 FINREP part 1		
	E 01 02					111
FINREP 2014-03 FINREP 2014-03	F 01.02 F 01.03		F 01.03	FINREP part 1	487 488	111
	F 01.03	Balance Sheet Statement [Statement of Financial Position]: Equity Statement of profit or loss	F 01.03 F 02.00	FINREP part 1 FINREP part 1	487 488 489	111 112 113
FINREP 2014-03		Balance Sheet Statement (Statement of Financial Position): Equity	F 01.03 F 02.00 F 03.00	FINREP part 1 FINREP part 1 FINREP part 1	488	112
FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00	Balance Sheet Statement [Statement of Financial Position]: Equity Statement of profit or loss	F 02.00	FINREP part 1	488 489	112 113
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair	F 02.00 F 03.00 F 04.01	FINREP part 1 FINREP part 1 FINREP part 1	488 489 525 490	112 113 114 115
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss	F 02.00 F 03.00 F 04.01	FINREP part 1 FINREP part 1 FINREP part 1	488 489 525 490	112 113 114 115
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets	F 02.00 F 03.00 F 04.01	FINREP part 1 FINREP part 1 FINREP part 1	488 489 525 490	112 113 114 115
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to-	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03	FINREP part 1	488 489 525 490 491 492	112 113 114 115 116 117
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03	FINREP part 1	488 489 525 490 491 492	112 113 114 115 116 117
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to-	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05	FINREP part 1	488 489 525 490 491 492 493 528	112 113 114 115 116 117 118 119
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03	FINREP part 1	488 489 525 490 491 492	112 113 114 115 116 117
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: rading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05	FINREP part 1	488 489 525 490 491 492 493 528	112 113 114 115 116 117 118 119
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06	Balance Sheet Statement of Financial Position]: Equity Statement of profit or loss Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: rading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by by instrument and by counterparty sector: non-trading non-derivative	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.05	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only)	488 489 525 490 491 492 493 528 595	112 113 114 115 116 117 118 119 120
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets measured at fair value through profit or loss Breakdown of financial assets measured at fair value to equity	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06	FINREP part 1 (GAAP only)	488 489 525 490 491 492 493 528 595	112 113 114 115 116 117 118 119
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07	Balance Sheet Statement of Financial Position]: Equity Statement of profit or loss Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.05 F 04.06 F 04.07	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only)	488 489 525 490 491 492 493 528 595 596	112 113 114 115 116 117 118 119 120
FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03 FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of from comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.05	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only)	488 489 525 490 491 492 493 528 595	112 113 114 115 116 117 118 119 120
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to requity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.05 F 04.07 F 04.08	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 (GAAP only)	488 489 525 490 491 492 493 528 595 596 597	112 113 114 115 116 117 118 119 120 121 122
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of from closs Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method	F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.05 F 04.06 F 04.07	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only)	488 489 525 490 491 492 493 528 595 596	112 113 114 115 116 117 118 119 120 121
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets bed for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets	F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.07 F 04.08 F 04.09 F 04.09	FINREP part 1 (GAAP only)	488 489 525 490 491 492 493 528 595 596 597	112 113 114 115 116 117 118 119 120 121 122
FINREP 2014-03	F 01.03 F 02.00 F 04.01 F 04.02 F 04.04 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 05.00	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: onn-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: onn-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets	F 02.00 F 04.01 F 04.02 F 04.03 F 04.03 F 04.04 F 04.06 F 04.07 F 04.06 F 04.07 F 05.00 F 05.00 F 06.00	FINREP part 1 (GAAP only) FINREP part 1 FINREP part 1 FINREP part 1 FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Streament of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: on-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: on-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: on-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sectors on-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sectors.	F 02.00 F 04.01 F 04.02 F 04.03 F 04.03 F 04.04 F 04.05 F 04.07 F 04.08 F 04.09 F 04.09 F 04.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 06.00 F 06.01 F 06.00 F 06.01 F 06.00 F 06.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets beld for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- naturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by the product and by counterparty (a) Breakdown of financial labilities by product and by counterpar	F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.06 F 04.06 F 04.07 F 04.08 F 04.09 F 06.00 F 06.00 F 06.00 F 07.00 F 08.01	FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets the product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities	F 02.00 F 04.01 F 04.02 F 04.03 F 04.03 F 04.04 F 04.05 F 04.07 F 04.08 F 04.09 F 04.09 F 04.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01a F 08.01b F 08.02	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets beld for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: on-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial liabilities by product Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities	F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 07.00 F 07.00 F 08.01 F 08.02	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128
FINREP 2014-03	F 01.03 F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 07.00 F 08.01.b F 08.02 F 09.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: onn-trading debt instruments measured at a cost-based method Breakdown of financial iassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial liabilities by product Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given	F02.00 F03.00 F04.01 F04.02 F04.03 F04.04 F04.06 F04.06 F04.07 F04.08 F04.10 F05.00 F06.00 F07.00 F08.01 F08.02 F08.02 F09.01	FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 649	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 128
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.01 F 08.01 F 08.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets beld for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: on-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial liabilities by product Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities	F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.07 F 04.08 F 04.09 F 04.09 F 05.00 F 05.00 F 05.00 F 05.00 F 07.00 F 08.01 F 08.02 F 09.01	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128
FINREP 2014-03	F 01.03 F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 07.00 F 08.01.b F 08.02 F 09.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given	F 02.00 F 04.01 F 04.02 F 04.03 F 04.03 F 04.06 F 04.06 F 04.07 F 04.08 F 04.09 F 05.00 F 05.00 F 06.00 F 07.00 F 08.01 F 08.02 F 09.01 F 09.02 F 103.00	FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128 129 130
FINREP 2014-03	F 01.03 F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 06.00 F 07.00 F 08.01 F 08.02 F 09.01 F 09.02 F 10.00	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given	F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.07 F 04.08 F 04.09 F 04.09 F 05.00 F 05.00 F 05.00 F 05.00 F 07.00 F 08.01 F 08.02 F 09.01	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497 649 499 500	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 05.00 F 05.00 F 05.00 F 09.01 F 08.01 F 08.01 F 08.01 F 08.01 F 08.01 F 08.01 F 08.02 F 09.02 F 10.00 F 11.00	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Preakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Breakdown of financial liabilities by product and by counterparty (b) Breakdown of financial liabilities by product and by counterparty (b) Breakdown of financial liabilities by product and by counterparty (b) Breakdown of financial liabilities by product and by counterparty (b) Breakdown of financial liabilities by product	F02.00 F03.00 F04.01 F04.02 F04.03 F04.05 F04.06 F04.06 F04.07 F04.08 F04.09 F05.00 F05.00 F05.00 F05.00 F06.00 F07.00 F08.01 F08.02 F09.01 F08.02 F10.00 F11.01 F11.02 F11.00	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497 649 499 500 600 601 504	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 37 128 129 130 131 132
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets bed for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: onn-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Derivatives - Hedge accounting: Breakdown of type of risk and type of hedge Derivatives - Hedge accounting: Breakdown of type of risk Movements in allowances for credit fosses and impairment of equity instruments	F02.00 F03.00 F04.01 F04.02 F04.03 F04.04 F04.05 F04.06 F04.07 F04.08 F04.09 F05.00 F06.00 F07.00 F08.01 F08.02 F09.01 F09.02 F10.00 F11.01 F11.02 F11.00	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497 649 499 500 600 601 504 504 505	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128 129 130 131 131 132 133 133 134
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FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.03	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets bed for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities by product and by counterparty (b) Financial esheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments from the dege Derivatives: Hedge accounting: Breakdown	F02.00 F03.00 F04.01 F04.02 F04.03 F04.05 F04.05 F04.06 F04.07 F04.08 F04.09 F04.10 F05.00 F07.00 F08.01 F08.01 F08.02 F09.01 F09.02 F10.00 F11.01 F11.02 F11.01 F11.02 F13.01	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497 649 499 500 600 601 504 527 529 530	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128 129 130 131 131 132 133 134 135 136
FINREP 2014-03	F 01.03 F 02.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.0	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Statement of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- naturity investments Subordinated financial assets by instrument and by counterparty sector: loans and receivables and held-to- naturity investments Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by product Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments, financial guarantees and other commitments Derivatives: -Hedge accounting: Breakdown by type of risk and type of risk Move	F02.00 F03.00 F04.01 F04.02 F04.03 F04.04 F04.06 F04.06 F04.07 F04.08 F04.09 F05.00 F05.00 F06.00 F07.00 F08.01 F08.02 F09.01 F08.02 F09.01 F11.01 F11.02 F12.00 F13.01	FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497 649 499 500 600 601 504 527 529 529	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 128 129 130 131 131 131 132 133 134 135
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FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.03	Balance Sheet Statement (Statement of Financial Position): Equity Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets bed for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: on-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial labilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and	F02.00 F03.00 F04.01 F04.02 F04.03 F04.05 F04.05 F04.06 F04.07 F04.08 F04.09 F04.10 F05.00 F07.00 F08.01 F08.01 F08.02 F09.01 F09.02 F10.00 F11.01 F11.02 F11.01 F11.02 F13.01	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 647 648 497 649 499 500 600 601 504 527 529 530	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128 129 130 131 131 132 133 134 135 136
FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.03 F 04.04 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 05.00 F 07.00 F 08.01 F 08.01 F 08.01 F 08.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.03 F 14.00	Balance Sheet Statement of Prinancial Position]: Equity Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets sector of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial lassets the by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments, financial guarantees and other commitments, financial liabilities	F02.00 F03.00 F04.01 F04.02 F04.03 F04.05 F04.06 F04.06 F04.07 F04.08 F04.09 F05.00 F05.00 F05.00 F06.00 F07.00 F08.01 F08.01 F08.02 F09.01 F11.01 F11.02 F13.02 F13.03 F14.00 F15.00 F15.00 F13.01 F13.02 F13.03 F14.00	FINREP part 1 (GAAP only) FINREP part 1	488 489 525 490 491 492 493 528 595 596 597 598 599 501 659 494 649 497 648 497 649 500 600 601 504 527 530 507	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135 136 137 138
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FINREP 2014-03	F 01.03 F 02.00 F 03.00 F 04.01 F 04.02 F 04.02 F 04.05 F 04.05 F 04.06 F 04.07 F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 06.00 F 08.01.0 F 08.01.0 F 08.02 F 09.01 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00.0	Balance Sheet Statement of Prinancial Position]: Equity Statement of profit or loss Statement of profit or loss Breakdown of financial assets by instrument and by counterparty sector: financial assets bed for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity financial assets measured at fair value to equity financial assets measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets Breakdown of loans and advances by product Breakdown of loans and advances by non-financial corporations by NACE codes Financial assets Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Hedge accounting: Brea	F02.00 F03.00 F04.01 F04.02 F04.03 F04.04 F04.06 F04.06 F04.07 F04.08 F04.09 F05.00 F05.00 F05.00 F06.00 F07.00 F08.01 F08.01 F08.02 F09.01 F09.02 F11.01 F11.02 F12.00 F13.01 F13.02 F13.03 F14.00 F15.00 F16.01 F16.01 F16.02	FINREP part 1 (GAAP only) FINREP part 1	488 489 489 525 490 491 492 493 528 596 597 598 599 501 659 494 647 648 497 649 500 600 600 600 504 527 529 530 507 505 506 518 519	112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 37 128 129 130 131 132 133 134 135 136 137 138 38 38 39 39
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FP 2015-A	P 03.00	Consolidation perimeter	P 03.00	Funding templates. Section3	752	350
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AE 2014-07 AE 2014-07	F 32.02.a	Asset encumbrance: Encumbrance overview - Assets Asset encumbrance: Encumbrance overview - Collateral (a)	F 32.02	Asset Encumbrance	662	327
AE 2014-07	F 32.02.b	Asset encumbrance: Encumbrance overview - Collateral (b)	F 32.02	Asset Encumbrance	663	327
AE 2014-07	F 32.03.a	Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a)	F 32.03	Asset Encumbrance	664	328
AE 2014-07	F 32.03.b	Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b)	F 32.03	Asset Encumbrance	665	328
AE 2014-07	F 32.04.a	Asset encumbrance: Sources of encumbrance (a)	F 32.04	Asset Encumbrance	666	329
AE 2014-07 AE 2014-07	F 32.04.b F 33.00.a	Asset encumbrance: Sources of encumbrance (b) Asset encumbrance: Maturity data (a)	F 32.04 F 33.00	Asset Encumbrance Asset Encumbrance	758 668	329 330
AF 2014-07	F 33.00.b	Asset encumbrance: Maturity data (b)	F 33.00	Asset Encumbrance	669	330
AE 2014-07	F 34.00.a	Asset encumbrance: Contingent encumbrance (a)	F 34.00	Asset Encumbrance	670	331
AE 2014-07	F 34.00.b	Asset encumbrance: Contingent encumbrance (b)	F 34.00	Asset Encumbrance	671	331
AE 2014-07	F 34.00.c	Asset encumbrance: Contingent encumbrance (c)	F 34.00	Asset Encumbrance	684	331
AE 2014-07	F 35.00.a	Asset encumbrance: Covered bonds issuance (a)	F 35.00	Asset Encumbrance	685	336
AE 2014-07 AE 2014-07	F 35.00.b F 35.00.c	Asset encumbrance: Covered bonds issuance (b) Asset encumbrance: Covered bonds issuance (c)	F 35.00 F 35.00	Asset Encumbrance Asset Encumbrance	686 687	336 336
AE 2014-07 AE 2014-07	F 35.00.d	Asset encumbrance: Covered bonds issuance (c) Asset encumbrance: Covered bonds issuance (d)	F 35.00	Asset Encumbrance Asset Encumbrance	688	336
AE 2014-07	F 36.01.a	Asset encumbrance: Advance template for assets of the reporting institution (a)	F 36.01	Asset Encumbrance	672	334
AE 2014-07	F 36.01.b	Asset encumbrance: Advance template for assets of the reporting institution (b)	F 36.01	Asset Encumbrance	673	334
AE 2014-07	F 36.01.c	Asset encumbrance: Advance template for assets of the reporting institution (c) Asset encumbrance: Advance template for collilateral and own debt secrities issued other than covered	F 36.01	Asset Encumbrance	674	334
AE 2014-07	F 36.02.a	Asset encumbrance: Advance template for colliateral and own debt secrities issued other than covered bonds or ABSs (a)	F 36.02	Asset Encumbrance	675	335
		Asset encumbrance: Advance template for colliateral and own debt secrities issued other than covered				
AE 2014-07	F 36.02.b	bonds or ABSs (b)	F 36.02	Asset Encumbrance	676	335
45.0044.05	5.05.00	Asset encumbrance: Advance template for colllateral and own debt secrities issued other than covered	F 25 02		677	
AE 2014-07	F 36.02.c C 00.01	bonds or ABSs (c)		Asset Encumbrance		335
COREP 2014-07			F 36.02 C 00.01			
COREP 2014-07 COREP 2014-07	C 01.00	Nature of Report (COREP) Capital Adequacy - Own funds definition	C 00.01 C 01.00	General Information - COREP Capital Adequacy	637 756	59
COREP 2014-07 COREP 2014-07	C 02.00	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts	C 00.01 C 01.00 C 02.00	General Information - COREP Capital Adequacy Capital Adequacy	637 756 655	59 60 61
COREP 2014-07 COREP 2014-07 COREP 2014-07	C 02.00 C 03.00	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios	C 00.01 C 01.00 C 02.00 C 03.00	General Information - COREP Capital Adequacy Capital Adequacy Capital Adequacy	637 756 655 549	59 60 61 62
COREP 2014-07 COREP 2014-07 COREP 2014-07 COREP 2014-07	C 02.00 C 03.00 C 04.00	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Memorandum Items	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00	General Information - COREP Capital Adequacy Capital Adequacy Capital Adequacy Capital Adequacy	637 756 655 549 550	59 60 61 62 63
COREP 2014-07 COREP 2014-07 COREP 2014-07 COREP 2014-07 COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Memorandum Items Capital Adequacy - Transitional provisions: Summary	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01	General Information - COREP Capital Adequacy Capital Adequacy Capital Adequacy Capital Adequacy Capital Adequacy	637 756 655 549 550	59 60 61 62 63 64
COREP 2014-07 COREP 2014-07 COREP 2014-07 COREP 2014-07	C 02.00 C 03.00 C 04.00	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Memorandum Items	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02	General Information - COREP Capital Adequacy	637 756 655 549 550	59 60 61 62 63 64 65
COREP 2014-07 COREP 2014-07 COREP 2014-07 COREP 2014-07 COREP 2014-07 COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Tansitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01	General Information - COREP Capital Adequacy Capital Adequacy Capital Adequacy Capital Adequacy Capital Adequacy	637 756 655 549 550 551	59 60 61 62 63 64 65
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Tanistional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00	General Information - COREP Capital Adequacy Group Solvency	637 756 655 549 550 551 552 739	59 60 61 62 63 64 65 66 66
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 06.00 C 07.00	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733	55 60 61 62 63 64 65 66 66
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Croup Solven	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00	General Information - COREP Capital Adequacy Group Solvency Group Solvency Group Solvency	637 756 655 549 550 551 552 739 732	55 60 61 62 63 64 65 66 66
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 06.00 C 07.00	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733	59 66 61 62 63 64 65 66 66 67
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk and free deliveries: Standardised Approach to capital requirements - Of	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 06.00 C 07.00	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk Credit Risk	637 756 655 549 550 551 552 739 732 733	59 66 61 62 63 64 65 66 66 67
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Nisk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency - Total Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - In default	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 07.00 C 07.00 C 07.00 C 07.00 C 07.00	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk Credit Risk Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734	55 66 63 63 64 65 66 66 67
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency - Total Group Solvency - Total Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit risks Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default Credit and counterparty credit risks and free deliveries: RB Approach to capital requirements - TOTAL	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 07.00 C 07.00 C 07.00	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk Credit Risk	637 756 655 549 550 551 552 739 732 733 555	55 66 63 63 64 65 66 66 67
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.b	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit risk and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 07.00 C 07.00 C 07.00 C 07.00 C 08.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk Credit Risk Credit Risk Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734	55 66 66 66 66 66 66 66 66 66 67 67 67 68
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and off balances sheet	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 07.00 C 07.00 C 07.00 C 07.00 C 07.00	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk Credit Risk Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734	5! 6! 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6:
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.b C 07.00.c C 07.00.d C 08.01.a C 08.01.b	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency - Total Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries iRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries iRB Approach to capital requirements - TOTAL	C00.01 C01.00 C02.00 C03.00 C03.00 C05.01 C05.02 C06.00 C05.02 C06.00 C07.00 C07.00 C07.00 C07.00 C08.01 C08.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734	5: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6:
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.b	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and off balances sheet	C 00.01 C 01.00 C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.00 C 07.00 C 07.00 C 07.00 C 07.00 C 08.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk Credit Risk Credit Risk Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734	5: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6: 6:
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.b C 07.00.c C 07.00.d C 08.01.a C 08.01.b	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Natios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL (SMEs subject to supporting factor) Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and fore deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and fore deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and fore deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet Credit and counterparty credit risk and fore deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit ri	C00.01 C01.00 C02.00 C03.00 C03.00 C05.01 C05.02 C06.00 C05.02 C06.00 C07.00 C07.00 C07.00 C07.00 C08.01 C08.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734	55 66 66 66 66 66 66 66 66 66 66 66 66 6
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.b C 07.00.c C 07.00.d C 08.01.a C 08.01.c C 08.01.c	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency Grou	C 00.01 C 01.00 C 02.00 C 02.00 C 03.00 C 05.00 C 05.01 C 05.02 C 06.00 C 07.00 C 07.00 C 07.00 C 07.00 C 08.01 C 08.01 C 08.01 C 08.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734 736 605	55 66 66 66 66 66 66 66 66 66 66 66 66 6
COREP 2014-07	C 02.00 C 04.00 C 04.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.c C 07.00.d C 08.01.a C 08.01.b C 08.01.c C 08.01.d C 08.01.d	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency - Total Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Avising from Counterparty Credit risks Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL (SMEs subject to supporting factor) Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and off balance sheet (SMEs subject to supporting factor) Credit and counterparty credit risks	C00.01 C01.00 C02.00 C03.00 C03.00 C05.00 C05.01 C05.02 C06.00 C07.00 C07.00 C07.00 C08.01 C08.01 C08.01 C08.01 C08.01 C08.01 C08.01 C08.02	General Information - COREP Capital Adequacy Group Solvency Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734 736 605	55 66 66 66 66 66 66 66 66 66 66 66 66 6
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.b C 07.00.c C 07.00.d C 08.01.a C 08.01.c C 08.01.d C 08.01.d C 08.01.d	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty Credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL C	C00.01 C01.00 C02.00 C03.00 C03.00 C05.00 C05.01 C05.02 C06.00 C07.00 C07.00 C07.00 C07.00 C08.01 C08.01 C08.01 C08.01 C08.01 C08.02 C09.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734 736 605	55 66 61 61 62 63 64 65 66 66 67 67 67 68 68 68 68
COREP 2014-07	C 02.00 C 04.00 C 04.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.c C 07.00.d C 08.01.a C 08.01.b C 08.01.c C 08.01.d C 08.01.d	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Natios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Gredit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL (SMEs subject to supporting factor) Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risks and offee	C00.01 C01.00 C02.00 C03.00 C03.00 C05.00 C05.01 C05.02 C06.00 C07.00 C07.00 C07.00 C08.01 C08.01 C08.01 C08.01 C08.01 C08.01 C08.01 C08.02	General Information - COREP Capital Adequacy Group Solvency Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734 736 605	55 66 66 66 66 66 66 66 66 66 66 66 66 6
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.b C 07.00.c C 08.01.a C 08.01.b C 08.01.d C 08.01.d C 08.01.d C 08.01.d C 09.01.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty Credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: Risk Approach to capital requirements - TOTAL C	C00.01 C01.00 C02.00 C03.00 C03.00 C05.01 C05.02 C06.00 C07.00 C07.00 C07.00 C07.00 C08.01 C08.01 C08.01 C08.01 C08.01 C09.01 C09.01 C09.01 C09.01 C09.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734 735 736 605	555 666 666 666 666 667 667 667 667 667
COREP 2014-07	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.c C 07.00.d C 08.01.a C 08.01.c C 08.01.c C 08.01.c C 08.01.c C 08.01.c C 09.01.a C 09.01.a C 09.01.a	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Group Solvency - Total Group Solvency - Total Group Solvency Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of which: Arising from Counterparty Credit Risk Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown	C00.01 C01.00 C02.00 C03.00 C03.00 C05.01 C05.02 C06.00 C07.00 C07.00 C07.00 C07.00 C08.01 C08.01 C08.01 C08.01 C08.01 C08.02 C09.02 C09.02 C09.02 C09.03	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734 735 736 605 606	555 666 661 663 664 665 665 663 664 684 684 685 687 777 777
COREP 2014-07 CO	C 02.00 C 03.00 C 04.00 C 05.01 C 05.02 C 06.01 C 06.02 C 07.00.a C 07.00.c C 07.00.c C 08.01.a C 08.01.c C 08.01.d C 08.01.d C 09.01.a C 09.01.a C 09.01.b C 09.03	Nature of Report (COREP) Capital Adequacy - Own funds definition Capital Adequacy - Natios Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Summary Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirem	C00.01 C01.00 C02.00 C03.00 C03.00 C05.01 C05.02 C06.00 C07.00 C07.00 C07.00 C07.00 C08.01 C08.01 C08.01 C08.01 C08.01 C09.01 C09.01 C09.01 C09.01 C09.01	General Information - COREP Capital Adequacy Group Solvency Group Solvency Credit Risk	637 756 655 549 550 551 552 739 732 733 555 734 735 736 605 606	596 600 611 62 63 64 655 666 67 67 67 67 68 68 68 68 68 70 70 70 71 72 73

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COREP 2014-07	C 12.00 C 13.00	Credit risk: Securitisations - Standardised Approach to own funds requirements Credit risk: Securitisations - IRB Approach to own funds requirements	C 12.00 C 13.00	Credit Risk Credit Risk	737 569	76 77
COREP 2014-07	C 14.00	Detailed information on securitisations	C 14.00	Credit Risk	570	78
COREP 2014-07	C 15.00	Exposures and losses from lending collateralised immovable property	C 15.00	Credit Risk	710	79
COREP 2014-07	C 16.00.a	Operational risk - Excluding AMA	C 16.00	Operational Risk	572	80
COREP 2014-07	C 16.00.b	Operational risk - AMA	C 16.00	Operational Risk	573	80
COREP 2014-07	C 17.00.a	Operational risks: Gross losses by business lines and event types in the last year	C 17.00	Operational Risk	574	81
COREP 2014-07 COREP 2014-07	C 17.00.b C 18.00	Operational risks: Thresholds applied in data collections Market risk: Standardised Approach for traded debt instruments	C 17.00 C 18.00	Operational Risk Market Risk	575 576	81 82
COREP 2014-07	C 19.00	Market risk: Standardised Approach for specific risk in securitisations	C 19.00	Market Risk	577	83
COREP 2014-07	C 20.00	Market risk: Standardised Approach for specific risk in the correlation trading portfolio	C 20.00	Market Risk	578	84
COREP 2014-07	C 21.00	Market risk: Standardised Approach for position risk in equities	C 21.00	Market Risk	579	85
COREP 2014-07	C 22.00	Market risk: Standardised Approaches for foreign exchange risk	C 22.00	Market Risk	738	86
COREP 2014-07 COREP 2014-07	C 23.00 C 24.00	Market risk: Standardised Approach for position risk in commodities Market risk: Internal models - Total	C 23.00 C 24.00	Market Risk Market Risk	581 582	87 88
COREP 2014-07	C 25.00	CVA RISK	C 25.00	Market Risk	657	89
COREP 2014-07	C 26.00	Large exposures limits	C 26.00	Large Exposures	584	90
COREP 2014-07	C 27.00	Identification of the counterparty	C 27.00	Large Exposures	585	91
COREP 2014-07	C 28.00	Exposures in the non-trading and trading book	C 28.00	Large Exposures	586	92
COREP 2014-07	C 29.00	Detail of the exposures to individual clients within groups of connected clients	C 29.00	Large Exposures	602	93
COREP 2014-07	C 30.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities	C 30.00	Large Exposures	607	94
CORET 2014-07	C 30.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated	C 30.00	Large Exposures	007	54
COREP 2014-07	C 31.00	financial entities: detail of the exposures to individual clients within groups of connected clients	C 31.00	Large Exposures	608	95
COREP 2014-07	C 40.00	Alternative treatment of the Exposure Measure	C 40.00	Leverage Ratio	587	96
COREP 2014-07	C 41.00	On- and off-balance sheet items – additional breakdown of exposures	C 41.00	Leverage Ratio	588	97
COREP 2014-07	C 42.00	Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and	C 42.00	Leverage Ratio	589	98
COREP 2014-07	C 43.00.a	trading book	C 43.00	Leverage Ratio	639	99
COREP 2014-07	C 43.00.b	Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA)	C 43.00	Leverage Ratio	640	99
COREP 2014-07	C 43.00.c	Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB)	C 43.00	Leverage Ratio	641	99
COREP 2014-07	C 44.00	General Information	C 44.00	Leverage Ratio	590	100
COREP 2014-07 COREP 2014-07	C 45.00.a	Leverage ratio calculation	C 45.00	Leverage Ratio	642 643	101 101
COREP 2014-07	C 45.00.b	Leverage ratio calculation - average Entities that are consolidated for accounting purposes but are not within the prudential scope of	C 45.00	Leverage Ratio	043	101
COREP 2014-07	C 46.00.a	consolidation (I)	C 46.00	Leverage Ratio (Consolidated Only)	644	102
		Entities that are consolidated for accounting purposes but are not within the prudential scope of				
COREP 2014-07	C 46.00.b	consolidation (II)	C 46.00	Leverage Ratio (Consolidated Only)	645	102
CODED 2011 27	C 45 00 -	Entities that are consolidated for accounting purposes but are not within the prudential scope of	C 4C 00	Laurana Bakia (Garan III. 12.1)	cer	400
COREP 2014-07 COREP 2014-07	C 46.00.c C 51.00.a	consolidation (III) Liquidity Coverage. Liquid assets (I). Total	C 46.00 C 51.00	Leverage Ratio (Consolidated Only) Liquidity Coverage	646 611	102 103
COREP 2014-07	C 51.00.b	Liquidity Coverage. Liquid assets (I). Total	C 51.00	Liquidity Coverage	612	103
COREP 2014-07	C 51.00.w	Liquidity Coverage. Liquid assets (I). Significant currencies	C 51.00	Liquidity Coverage	711	103
COREP 2014-07	C 51.00.x	Liquidity Coverage. Liquid assets (II). Significant currencies	C 51.00	Liquidity Coverage	712	103
COREP 2014-07	C 52.00.a	Liquidity Coverage. Outflows (I). Total	C 52.00	Liquidity Coverage	615	104
COREP 2014-07 COREP 2014-07	C 52.00.b	Liquidity Coverage. Outflows (II). Total	C 52.00	Liquidity Coverage	616	104 104
COREP 2014-07	C 52.00.c C 52.00.d	Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (IV). Total	C 52.00 C 52.00	Liquidity Coverage Liquidity Coverage	617 618	104
COREP 2014-07	C 52.00.w	Liquidity Coverage. Outflows (I). Significant currencies	C 52.00	Liquidity Coverage	713	104
COREP 2014-07	C 52.00.x	Liquidity Coverage. Outflows (II). Significant currencies	C 52.00	Liquidity Coverage	714	104
COREP 2014-07	C 52.00.y	Liquidity Coverage. Outflows (III). Significant currencies	C 52.00	Liquidity Coverage	715	104
COREP 2014-07	C 52.00.z	Liquidity Coverage. Outflows (IV). Significant currencies	C 52.00	Liquidity Coverage	716	104
COREP 2014-07 COREP 2014-07	C 53.00.a C 53.00.b	Liquidity Coverage. Inflows (I). Total Liquidity Coverage. Inflows (II). Total	C 53.00 C 53.00	Liquidity Coverage	623 624	105 105
COREP 2014-07	C 53.00.c	Liquidity Coverage, Inflows (III), Total	C 53.00	Liquidity Coverage Liquidity Coverage	625	105
COREP 2014-07	C 53.00.w	Liquidity Coverage. Inflows (I). Significant currencies	C 53.00	Liquidity Coverage	717	105
COREP 2014-07	C 53.00.x	Liquidity Coverage. Inflows (II). Significant currencies	C 53.00	Liquidity Coverage	718	105
COREP 2014-07	C 53.00.y	Liquidity Coverage. Inflows (III). Significant currencies	C 53.00	Liquidity Coverage	719	105
COREP 2014-07	C 54.00.a	Liquidity Coverage. Collateral swaps. Total	C 54.00	Liquidity Coverage	629	106
COREP 2014-07 COREP 2014-07	C 54.00.w C 60.00.a	Liquidity Coverage. Collateral swaps. Significant currencies Stable funding. Items requiring stable funding (I). Total	C 54.00 C 60.00	Liquidity Coverage Stable Funding	720 631	106 107
COREP 2014-07	C 60.00.b	Stable funding. Items requiring stable funding (II). Total	C 60.00	Stable Funding	632	107
COREP 2014-07	C 60.00.w	Stable funding. Items requiring stable funding (I). Significant currencies	C 60.00	Stable Funding	721	107
COREP 2014-07	C 60.00.x	Stable funding. Items requiring stable funding (II). Significant currencies	C 60.00	Stable Funding	722	107
COREP 2014-07	C 61.00.a	Stable funding. Items providing stable funding (I). Total	C 61.00	Stable Funding	591	108
COREP 2014-07	C 61.00.b	Stable funding. Items providing stable funding (II). Total	C 61.00	Stable Funding	592	108
COREP 2014-07 COREP 2014-07	C 61.00.w C 61.00.x	Stable funding. Items providing stable funding (I). Significant currencies Stable funding. Items providing stable funding (II). Significant currencies	C 61.00 C 61.00	Stable Funding Stable Funding	723 724	108 108
FINREP 2014-07	F 00.01	Nature of Report (FINREP)	F 00.01	General Information - FINREP	638	109
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FINREP 2014-07	F 01.02	Balance Sheet Statement [Statement of Financial Position]: Liabilities	F 01.02	FINREP part 1	487	111
FINREP 2014-07	F 01.03	Balance Sheet Statement [Statement of Financial Position]: Equity	F 01.03	FINREP part 1	488	112
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		Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair				
FINREP 2014-07	F 04.02	value through profit or loss	F 04.02	FINREP part 1	491	116
FINREP 2014-07	F 04.03		F 04.03	FINREP part 1	492	117
FINREP 2014-07	F 04.04	Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments	F 04.04	FINREP part 1	754	118
FINREP 2014-07	F 04.05	Subordinated financial assets	F 04.05	FINREP part 1	528	119
FINREP 2014-07	F 04.06	Breakdown of financial assets by instrument and by counterparty sector: trading financial assets	F 04.06	FINREP part 1 (GAAP only)	595	120
		Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative				
FINREP 2014-07	F 04.07	financial assets measured at fair value through profit or loss	F 04.07	FINREP part 1 (GAAP only)	596	121
FINREP 2014-07	F 04.08	Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity	F 04.08	FINREP part 1 (GAAP only)	597	122
	. 04.00	Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments	. 54.00	THE POINT (GAAL OHLY)	357	122
FINREP 2014-07	F 04.09	measured at a cost-based method	F 04.09	FINREP part 1 (GAAP only)	598	123
		Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative				
FINREP 2014-07	F 04.10	financial assets Propled your of loans and advances by product	F 04.10	FINREP part 1 (GAAP only)	599	124
FINREP 2014-07 FINREP 2014-07	F 05.00 F 06.00	Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes	F 05.00 F 06.00	FINREP part 1 FINREP part 1	501 659	125 126
FINREP 2014-07	F 07.00	Financial assets subject to impairment that are past due or impaired	F 07.00	FINREP part 1	725	126
FINREP 2014-07	F 08.01.a	Breakdown of financial liabilities by product and by counterparty (a)	F 08.01	FINREP part 1	647	37
FINREP 2014-07	F 08.01.b	Breakdown of financial liabilities by product and by counterparty (b)	F 08.01	FINREP part 1	648	37
FINREP 2014-07	F 08.02	Subordinated liabilities Off balance shoot items subject to credit risks Lean commitments, financial guarantees and other	F 08.02	FINREP part 1	497	128
FINREP 2014-07	F 09.01	Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given	F 09.01	FINREP part 1	726	129
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FINREP 2014-07	F 11.01	Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge	F 11.01	FINREP part 1	600	132
FINREP 2014-07	F 11.02	Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk	F 11.02	FINREP part 1 (GAAP only)	601	133
FINREP 2014-07 FINREP 2014-07	F 12.00 F 13.01	Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees	F 12.00 F 13.01	FINREP part 1 FINREP part 1	755 527	134 135
FINREP 2014-07 FINREP 2014-07	F 13.01 F 13.02	Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date)	F 13.01 F 13.02	FINREP part 1 FINREP part 1	527 529	135
FINREP 2014-07	F 13.03	Collateral obtained by taking possession during the period (field at the reporting date) Collateral obtained by taking possession [tangible assets] accumulated	F 13.03	FINREP part 1	530	137
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		Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred				
FINREP 2014-07	F 15.00.a	financial assets (a)	F 15.00	FINREP part 1	505	38
FINREP 2014-07	F 15.00.b	Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets (h)	F 15.00	FINREP part 1	506	38
FINREP 2014-07 FINREP 2014-07	F 15.00.b F 16.01.a	financial assets (b) Interest income and expenses by instrument and counterparty (a)	F 15.00 F 16.01	FINREP part 1 FINREP part 1	506 518	38
FINREP 2014-07	F 16.01.b	Interest income and expenses by instrument and counterparty (a)	F 16.01	FINREP part 1	519	39
		Realised gains and losses on financial assets and liabilities not measured at fair value through profit or loss				
FINREP 2014-07	F 16.02	by instrument	F 16.02	FINREP part 1	520	139
FINREP 2014-07	F 16.03	Gains and losses on financial assets and liabilities held for trading by instrument	F 16.03	FINREP part 1	521	140
FINREP 2014-07	F 16.04	Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by	F 16.04	FINREP part 1	522	141
	F 16.05	instrument	F 16.05	FINREP part 1	609	142
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COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - AMA Operational risk - Losses and recoveries by business lines and event types in the last year	C 15.00 C 16.00 C 16.00 C 17.00	Operational Risk Operational Risk Operational Risk	572 809 810	80 80 81
COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - AMA Operational risk: Losses and recoveries by business lines and event types in the last year Operational risk: Thresholds applied in data collections	C 15.00 C 16.00 C 16.00 C 17.00 C 17.00	Operational Risk Operational Risk Operational Risk Operational Risk	572 809 810 811	80 80 81 81
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - AMA Operational risk - Losses and recoveries by business lines and event types in the last year	C 15.00 C 16.00 C 16.00 C 17.00	Operational Risk Operational Risk Operational Risk	572 809 810	80 80 81 81 82
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b C 18.00 C 19.00 C 20.00	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - AMA Operational risk - Cosses and recoveries by business lines and event types in the last year Operational risk: Thresholds applied in data collections Market risk: Standardised Approach for traded debt instruments	C 15.00 C 16.00 C 16.00 C 17.00 C 17.00 C 18.00 C 19.00 C 20.00	Operational Risk Operational Risk Operational Risk Operational Risk Market Risk	572 809 810 811 812 577 578	80 80 81 81 82 83
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b C 18.00 C 19.00 C 20.00 C 21.00	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - Excluding AMA Operational risk - Insect of the Control	C 15.00 C 16.00 C 16.00 C 17.00 C 17.00 C 18.00 C 19.00 C 20.00 C 21.00	Operational Risk Operational Risk Operational Risk Operational Risk Market Risk Market Risk Market Risk Market Risk	572 809 810 811 812 577 578 813	80 80 81 81 82 83 84
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b C 18.00 C 19.00 C 20.00 C 21.00 C 22.00	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - Excluding AMA Operational risk - Instead of the Control of the Cont	C 15.00 C 16.00 C 16.00 C 17.00 C 17.00 C 18.00 C 19.00 C 20.00 C 21.00 C 22.00	Operational Risk Operational Risk Operational Risk Operational Risk Market Risk	572 809 810 811 812 577 578 813	80 80 81 81 82 83 84 85
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b C 18.00 C 19.00 C 20.00 C 21.00 C 22.00 C 22.00 C 23.00	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - Excluding AMA Operational risk - Casses and recoveries by business lines and event types in the last year Operational risk: Driese and recoveries by business lines and event types in the last year Operational risk: Thresholds applied in data collections Market risk: Standardised Approach for specific risk in securitisations Market risk: Standardised Approach for specific risk in the correlation trading portfolio Market risk: Standardised Approach for position risk in equities Market risk: Standardised Approach for position risk in equities Market risk: Standardised Approach for position risk in commodities	C 15.00 C 16.00 C 17.00 C 17.00 C 18.00 C 19.00 C 20.00 C 21.00 C 22.00 C 23.00	Operational Risk Operational Risk Operational Risk Operational Risk Market Risk	572 809 810 811 812 577 578 813 814 581	80 80 81 81 82 83 84 85 86
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b C 18.00 C 19.00 C 20.00 C 21.00 C 22.00	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - Excluding AMA Operational risk - Instead of the Control of the Cont	C 15.00 C 16.00 C 16.00 C 17.00 C 17.00 C 18.00 C 19.00 C 20.00 C 21.00 C 22.00	Operational Risk Operational Risk Operational Risk Operational Risk Market Risk	572 809 810 811 812 577 578 813	80 80 81 81 82 83 84 85
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b C 18.00 C 19.00 C 20.00 C 22.00 C 22.00 C 24.00 C 24.00 C 25.00 C 25.00 C 26.00	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - Excluding AMA Operational risk - Consess and recoveries by business lines and event types in the last year Operational risk - Consess and recoveries by business lines and event types in the last year Operational risk - Thresholds applied in data collections Market risk: Standardised Approach for traded debt instruments Market risk: Standardised Approach for specific risk in securitisations Market risk: Standardised Approach for specific risk in the correlation trading portfolio Market risk: Standardised Approach for sposition risk in equities Market risk: Standardised Approach for foreign exchange risk Market risk: Standardised Approach for position risk in commodities Market risk: Internal models - Total CVA RISK Large exposures limits	C 15.00 C 16.00 C 16.00 C 17.00 C 17.00 C 18.00 C 19.00 C 20.00 C 20.00 C 21.00 C 22.00 C 24.00 C 24.00 C 25.00 C 26.00	Operational Risk Operational Risk Operational Risk Operational Risk Market Risk	572 809 810 811 812 577 578 813 814 581 582 657	80 80 81 81 82 83 84 85 86 87 88 89
COREP 2015-A	C 14.00 C 15.00 C 16.00.a C 16.00.b C 17.00.a C 17.00.b C 19.00 C 20.00 C 21.00 C 22.00 C 22.00 C 23.00 C 24.00 C 25.00	Detailed information on securitisations Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA Operational risk - Excluding AMA Operational risk - Casses and recoveries by business lines and event types in the last year Operational risk: Thresholds applied in data collections Market risk: Standardised Approach for traded debt instruments Market risk: Standardised Approach for specific risk in securitisations Market risk: Standardised Approach for specific risk in the correlation trading portfolio Market risk: Standardised Approach for position risk in equities Market risk: Standardised Approach for position risk in commodities Market risk: Standardised Approach for position risk in commodities Market risk: Internal models - Total CVA RISK	C 15.00 C 16.00 C 17.00 C 17.00 C 17.00 C 19.00 C 20.00 C 20.00 C 22.00 C 23.00 C 24.00 C 24.00 C 25.00	Operational Risk Operational Risk Operational Risk Operational Risk Market Risk	572 809 810 811 812 577 578 813 814 581 582 657	80 80 81 81 82 83 84 85 86 87 88

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		Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated				
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COREP 2015-A	C 42.00	Alternative definition of capital	C 42.00	Leverage Ratio	589	98
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COREP 2015-A	C 43.00.a C 43.00.b	trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA)	C 43.00 C 43.00	Leverage Ratio Leverage Ratio	639 640	99
COREP 2015-A	C 43.00.c	Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB)	C 43.00	Leverage Ratio	641	99
COREP 2015-A	C 44.00	General Information	C 44.00	Leverage Ratio	590	100
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COREP 2015-A	C 46.00.b	consolidation (II) Entities that are consolidated for accounting purposes but are not within the prudential scope of	C 46.00	Leverage Ratio (Consolidated Only)	819	102
COREP 2015-A	C 46.00.c	consolidation (III)	C 46.00	Leverage Ratio (Consolidated Only)	646	102
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COREP 2015-A COREP 2015-A	C 51.00.b C 51.00.w	Liquidity Coverage, Liquid assets (II). Total	C 51.00 C 51.00	Liquidity Coverage	612 711	103 103
COREP 2015-A	C 51.00.w	Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (II). Significant currencies	C 51.00	Liquidity Coverage Liquidity Coverage	712	103
COREP 2015-A	C 52.00.a	Liquidity Coverage. Outflows (I). Total	C 52.00	Liquidity Coverage	615	104
COREP 2015-A	C 52.00.b	Liquidity Coverage. Outflows (II). Total	C 52.00	Liquidity Coverage	616	104
COREP 2015-A COREP 2015-A	C 52.00.c C 52.00.d	Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (IV). Total	C 52.00 C 52.00	Liquidity Coverage Liquidity Coverage	617 618	104 104
COREP 2015-A	C 52.00.w	Liquidity Coverage. Outflows (I). Significant currencies	C 52.00	Liquidity Coverage	713	104
COREP 2015-A	C 52.00.x	Liquidity Coverage. Outflows (II). Significant currencies	C 52.00	Liquidity Coverage	714	104
COREP 2015-A	C 52.00.y	Liquidity Coverage. Outflows (III). Significant currencies	C 52.00	Liquidity Coverage	715	104 104
COREP 2015-A COREP 2015-A	C 52.00.z C 53.00.a	Liquidity Coverage. Outflows (IV). Significant currencies Liquidity Coverage. Inflows (I). Total	C 52.00 C 53.00	Liquidity Coverage Liquidity Coverage	716 623	104
COREP 2015-A	C 53.00.b	Liquidity Coverage. Inflows (II). Total	C 53.00	Liquidity Coverage	624	105
COREP 2015-A	C 53.00.c	Liquidity Coverage. Inflows (III). Total	C 53.00	Liquidity Coverage	625	105
COREP 2015-A COREP 2015-A	C 53.00.w C 53.00.x	Liquidity Coverage. Inflows (I). Significant currencies Liquidity Coverage. Inflows (II). Significant currencies	C 53.00 C 53.00	Liquidity Coverage Liquidity Coverage	717 718	105 105
COREP 2015-A	C 53.00.x	Liquidity Coverage. Inflows (II). Significant currencies	C 53.00	Liquidity Coverage	719	105
COREP 2015-A	C 54.00.a	Liquidity Coverage. Collateral swaps. Total	C 54.00	Liquidity Coverage	629	106
COREP 2015-A COREP 2015-A	C 54.00.w	Liquidity Coverage. Collateral swaps. Significant currencies	C 54.00	Liquidity Coverage	720 621	106
COREP 2015-A COREP 2015-A	C 60.00.a C 60.00.b	Stable funding. Items requiring stable funding (I). Total Stable funding. Items requiring stable funding (II). Total	C 60.00 C 60.00	Stable Funding Stable Funding	631 632	107 107
COREP 2015-A	C 60.00.w	Stable funding, items requiring stable funding (i). Significant currencies	C 60.00	Stable Funding Stable Funding	721	107
COREP 2015-A	C 60.00.x	Stable funding. Items requiring stable funding (II). Significant currencies	C 60.00	Stable Funding	722	107
COREP 2015-A COREP 2015-A	C 61.00.a C 61.00.b	Stable funding. Items providing stable funding (I). Total Stable funding. Items providing stable funding (II). Total	C 61.00 C 61.00	Stable Funding Stable Funding	591 592	108 108
COREP 2015-A	C 61.00.W	Stable funding. Items providing stable funding (i): Total Stable funding. Items providing stable funding (I). Significant currencies	C 61.00	Stable Funding	723	108
COREP 2015-A	C 61.00.x	Stable funding. Items providing stable funding (II). Significant currencies	C 61.00	Stable Funding	724	108
COREP 2015-A	C 66.00.a	Contractual template. Total	C 66.00	Additional Liquidity Monitoring	841	368
COREP 2015-A COREP 2015-A	C 66.00.b C 66.00.w	Contractual template. Total. Cumulated Contractual template. Significant currencies	C 66.00 C 66.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	842 843	368 368
COREP 2015-A	C 66.00.x	Contractual template. Significant currencies. Cumulated	C 66.00	Additional Liquidity Monitoring	844	368
COREP 2015-A	C 67.00.a	Concentration of funding by counterparty. Total	C 67.00	Additional Liquidity Monitoring	845	369
COREP 2015-A COREP 2015-A	C 67.00.w C 68.00.a	Concentration of funding by counterparty. Significant currencies	C 67.00 C 68.00	Additional Liquidity Monitoring	846 847	369 370
COREP 2015-A	C 68.00.w	Concentration of funding by product type. Total Concentration of funding by product type. Significant currencies	C 68.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	848	370
COREP 2015-A	C 69.00.a	Prices for various lengths of funding. Total	C 69.00	Additional Liquidity Monitoring	849	371
COREP 2015-A	C 69.00.w	Prices for various lengths of funding. Significant currencies	C 69.00	Additional Liquidity Monitoring	850	371
COREP 2015-A COREP 2015-A	C 70.00.a C 70.00.w	Roll-over of funding. Total Roll-over of funding. Significant currencies	C 70.00 C 70.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	851 852	372 372
COREP 2015-A	C 71.00.a	Concentration of counterbalancing capacity by issuer/counterparty. Total	C 71.00	Additional Liquidity Monitoring	853	373
COREP 2015-A	C 71.00.w	Concentration of counterbalancing capacity by issuer/counterparty. Significant currencies	C 71.00	Additional Liquidity Monitoring	854	373
FINREP 2015-A	F 00.01	Nature of Report (FINREP)	F 00.01	General Information - FINREP	638	109
FINREP 2015-A FINREP 2015-A	F 01.01 F 01.02	Balance Sheet Statement [Statement of Financial Position]: Assets Balance Sheet Statement [Statement of Financial Position]: Liabilities	F 01.01 F 01.02	FINREP part 1 FINREP part 1	765 766	110 111
FINREP 2015-A	F 01.03	Balance Sheet Statement [Statement of Financial Position]: Equity	F 01.03	FINREP part 1	488	112
FINREP 2015-A	F 02.00	Statement of profit or loss	F 02.00	FINREP part 1	767	113
FINREP 2015-A	F 03.00	Statement of comprehensive income	F 03.00	FINREP part 1	783	114
FINREP 2015-A	F 04.01	Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair	F 04.01	FINREP part 1	490	115
FINREP 2015-A	F 04.02	value through profit or loss	F 04.02	FINREP part 1	491	116
FINREP 2015-A	F 04.03	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets		FINREP part 1	492	117
FINREP 2015-A	F 04.04	Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments	F 04.04	FINREP part 1	768	118
FINREP 2015-A	F 04.04 F 04.05	Subordinated financial assets	F 04.05	FINREP part 1	528	118
FINREP 2015-A	F 04.06	Breakdown of financial assets by instrument and by counterparty sector: trading financial assets	F 04.06	FINREP part 1 (GAAP only)	595	120
		Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative				
FINREP 2015-A	F 04.07					
		financial assets measured at fair value through profit or loss	F 04.07	FINREP part 1 (GAAP only)	596	121
	F 04.08	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative				
FINREP 2015-A	F 04.08	financial assets measured at fair value through profit or loss	F 04.08	FINREP part 1 (GAAP only)	596 597	121 122
	F 04.08 F 04.09	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method				
FINREP 2015-A FINREP 2015-A	F 04.09	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative	F 04.08 F 04.09	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only)	597 598	122 123
FINREP 2015-A		financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method	F 04.08	FINREP part 1 (GAAP only)	597	122
FINREP 2015-A FINREP 2015-A FINREP 2015-A FINREP 2015-A FINREP 2015-A	F 04.10 F 05.00 F 06.00	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes	F 04.09 F 04.10 F 05.00 F 06.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 FINREP part 1	597 598 599 771 979	122 123 124 125 126
FINREP 2015-A FINREP 2015-A FINREP 2015-A FINREP 2015-A FINREP 2015-A FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 FINREP part 1 FINREP part 1	597 598 599 771 979 769	122 123 124 125 126 127
FINREP 2015-A FINREP 2015-A FINREP 2015-A FINREP 2015-A FINREP 2015-A	F 04.10 F 05.00 F 06.00	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes	F 04.09 F 04.10 F 05.00 F 06.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 FINREP part 1	597 598 599 771 979	122 123 124 125 126 127 37
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647	122 123 124 125 126 127 37 37
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497	122 123 124 125 126 127 37 37 128
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497	122 123 124 125 126 127 37 37 128
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497	122 123 124 125 126 127 37 37 128
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.02 F 10.00 F 11.01	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments fives: Hedge accounting: Breakdown by type of risk and type of hedge	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.02 F 10.00 F 11.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600	122 123 124 125 126 127 37 128 129 130 131
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 09.02 F 10.00 F 11.01 F 11.02	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk	F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 07.00 F 08.01 F 08.01 F 08.02 F 10.00 F 11.01 F 11.02	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601	122 123 124 125 126 127 37 37 128 129 130 131 132
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments fives: Hedge accounting: Breakdown by type of risk and type of hedge	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 06.00 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 11.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774	122 123 124 125 126 127 37 128 129 130 131 132 133
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.02 F 11.02 F 12.00 F 13.01	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 7774 785 529	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135 136
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 13.03	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date)	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 10.00 F 11.01 F 11.02 F 13.01 F 13.01 F 13.02 F 13.03	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date)	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.02 F 11.02 F 12.00 F 13.01	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 7774 785 529	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135 136
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 13.03	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date)	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 10.00 F 11.01 F 11.02 F 13.01 F 13.01 F 13.02 F 13.03	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530	122 123 124 125 126 127 37 37 128 129 130 131 131 132 133 134 135 136 137
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.02 F 10.00 F 11.01 F 11.02 F 13.01 F 13.02 F 13.03 F 14.00 F 15.00.a	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (field at the reporting date) Collateral obtained by taking possession during the period (field at the reporting date) Collateral obtained by taking possession during the period (field at the reporting date) Collateral obtained by taking possession and financial liabilities associated with transferred financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets pledged as collateral: derecognition and financial liabilities associated with transferred	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 601 601 774 785 529 530 507	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135 136 137 138
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 14.00 F 15.00.a	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting da	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 14.00 F 15.00 F 15.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507	122 123 124 125 126 127 37 128 129 130 131 131 131 135 136 137 138 38
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 14.00 F 15.00.a F 15.00.b F 15.00.b F 16.01.a	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obt	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00 F 15.00 F 15.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505	122 123 124 125 126 127 37 37 128 129 130 131 131 133 134 135 136 137 138 38 38
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 14.00 F 15.00.a	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession furning the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting da	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 14.00 F 15.00 F 15.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507	122 123 124 125 126 127 37 37 128 129 130 131 131 133 134 135 136 137 138 38 38
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FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.02 F 13.03 F 14.00 F 15.00.a F 15.00.b F 16.01.a F 16.01.b	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession furnig the period (held at the reporting date) Collateral obtained by taking possession furnig the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession furnig the period (held at the reporting date) Collateral obtained by taking possession furnig the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession furnig the period (held at th	F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 06.00 F 07.00 F 08.01 F 08.02 F 09.01 F 09.02 F 11.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 13.03 F 14.00 F 15.00 F 15.00 F 15.00 F 15.00 F 16.01 F 16.01	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505	122 123 124 125 126 127 37 37 128 129 130 131 131 134 135 136 137 138 38 38 39 39
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.02 F 10.00 F 11.01 F 11.02 F 13.01 F 13.02 F 13.03 F 14.00 F 15.00.b F 16.01.a F 16.01.b	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet terms subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Fiancial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets possession of mancial assets and liabilities held for trading by vist unment Gains and losses on financial assets and liabilities held for trading by vists	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00 F 15.00 F 15.00 F 15.00 F 15.00 F 16.01 F 16.01 F 16.01	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505	122 123 124 125 126 127 37 37 128 129 130 131 131 134 135 136 137 138 38 38 39 39
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FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00.a F 15.00.b F 16.01.a F 16.01.b F 16.02 F 16.03 F 16.04 F 16.05 F 16.05 F 16.05	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession flangible assets] accumulated Fair value hierarchy: financial instruments at fair value Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets (b) Interest income and expenses by instrument and counterparty (a) Interest income and expenses by instrument and counterparty (b) Realised gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.01 F 11.02 F 13.02 F 13.02 F 13.03 F 14.00 F 15.00 F 15.00 F 15.00 F 15.00 F 15.00 F 16.01 F 16.02 F 16.05 F 16.05 F 16.05	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505 506 518 519 520 521 522 609 523	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135 136 38 38 39 139 140 141 142
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00.b F 16.01.a F 16.01.b F 16.02 F 16.04 F 16.05 F 16.06 F 16.07.a	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession flangible assets] accumulated Fair value hieracryt: financial instruments at fair value Financial assets (a) Financial assets on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities for tr	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 15.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 7774 785 529 530 507 505 506 518 519 520 521 522 609 523 772	122 123 124 125 126 126 127 37 37 37 128 129 130 131 131 132 133 134 135 136 137 138 38 38 39 39 140 141 142 143
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 13.01 F 13.02 F 13.03 F 14.00 F 15.00.b F 16.01.a F 16.01.b F 16.02 F 16.03 F 16.04 F 16.05 F 16.06 F 16.07.b	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting inder National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession flangulae asset spelded as collateral: derecognition and financial liabilities associated with transferred financial assets pledged as collateral: derecognition and financial liabilities associated with	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 06.00 F 06.00 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 10.00 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505 506 518 519 520 521 522 609 523 772 773	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135 136 137 138 38 39 39 39 140 141 142 143 40
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00.b F 16.01.a F 16.01.b F 16.02 F 16.04 F 16.05 F 16.06 F 16.07.a	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession flangible assets] accumulated Fair value hieracryt: financial instruments at fair value Financial assets (a) Financial assets on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities for tr	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.01 F 11.02 F 12.00 F 13.01 F 13.02 F 15.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 7774 785 529 530 507 505 506 518 519 520 521 522 609 523 772	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135 136 137 138 38 39 39 39 140 141 142 143 40
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.02 F 13.02 F 13.02 F 15.00.b F 16.01.a F 16.01.b F 16.01.b F 16.02 F 16.03 F 16.04 F 16.05 F 16.07.b F 16.07.b F 17.01 F 17.02	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession flangble assets placumulated Fair value hierarchy: financial instruments at fair value Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets point of the period of trading by risk and losses on financial assets and liabilities held	F 04.08 F 04.09 F 04.10 F 05.00 F 05.00 F 06.00 F 07.00 F 08.01 F 08.02 F 09.01 F 09.02 F 11.02 F 12.00 F 13.01 F 13.02 F 13.03 F 14.00 F 15.00 F 15.00 F 15.00 F 15.00 F 16.01 F 16.02 F 16.03 F 16.04 F 16.05 F 16.07 F 16.07 F 17.01 F 17.02	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505 506 518 519 522 609 523 772 773 789	122 123 124 125 126 127 37 128 129 130 131 131 135 137 138 38 38 39 39 39 140 141 141 142 143 40 40
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00.b F 16.01.a F 16.02 F 16.02 F 16.04 F 16.05 F 16.05 F 16.07.a F 16.07.a F 16.07.b F 17.01	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: - Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession flungible assets] accumulated Fair value hierarchy: financial instruments at fair value Financial assets (a) Financial assets on financial assets and liabilities associated with transferred financial assets (b) Interest income and expenses by instrument and counterparty (a) Interest income and expenses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losse	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00 F 15.00 F 16.01 F 16.01 F 16.01 F 16.02 F 16.03 F 16.04 F 16.05 F 16.07 F 16.07 F 17.02 F 17.02	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505 506 518 519 520 521 522 609 523 772 773 789	122 123 124 125 126 127 37 37 128 129 130 131 131 132 133 38 38 39 39 140 141 142 143 400 40 1444
FINREP 2015-A FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 09.02 F 11.00 F 11.01 F 11.02 F 12.00 F 13.02 F 13.02 F 13.02 F 15.00.b F 16.01.a F 16.01.b F 16.01.b F 16.01.c F 17.00 F 17.01 F 17.02 F 17.02 F 17.03 F 17.00	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of loans and advances by product Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: Trading Derivatives: Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession during the period financial liabilities associated with tran	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 10.00 F 11.00 F 11.00 F 11.00 F 15.00 F 15.00 F 15.00 F 16.01 F 16.01 F 16.01 F 16.02 F 16.03 F 16.00 F 17.00 F 17.01 F 17.02 F 17.01 F 17.02 F 17.03 F 17.03 F 17.03 F 17.00	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1 FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 601 774 785 529 530 507 505 506 5118 519 520 521 522 609 523 772 773 789	122 123 124 125 126 127 37 37 128 129 130 131 131 132 133 134 135 136 38 39 39 140 141 141 142 143 40 40 40 40 40 40 41 44 44 44 46 46 46 46 46 46 46 46 46 46
FINREP 2015-A	F 04.09 F 04.10 F 05.00 F 06.00 F 07.00 F 08.01.a F 08.01.b F 08.02 F 09.01 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00.b F 16.01.a F 16.02 F 16.02 F 16.04 F 16.05 F 16.05 F 16.07.a F 16.07.a F 16.07.b F 17.01	financial assets measured at fair value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a) Breakdown of financial liabilities by product and by counterparty (b) Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given Loan commitments, financial guarantees and other commitments received Derivatives: - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives: - Hedge accounting under National GAAP: Breakdown by type of risk Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession flungible assets] accumulated Fair value hierarchy: financial instruments at fair value Financial assets (a) Financial assets on financial assets and liabilities associated with transferred financial assets (b) Interest income and expenses by instrument and counterparty (a) Interest income and expenses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities not measured at fair value through profit or loss by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by instrument Gains and losse	F 04.08 F 04.09 F 04.10 F 05.00 F 06.00 F 06.00 F 07.00 F 08.01 F 08.01 F 08.02 F 09.01 F 09.02 F 11.01 F 11.02 F 12.00 F 13.03 F 14.00 F 15.00 F 15.00 F 16.01 F 16.01 F 16.01 F 16.02 F 16.03 F 16.04 F 16.05 F 16.07 F 16.07 F 17.02 F 17.02	FINREP part 1 (GAAP only) FINREP part 1 (GAAP only) FINREP part 1	597 598 599 771 979 769 647 648 497 770 499 500 600 601 774 785 529 530 507 505 506 518 519 520 521 522 609 523 772 773 789	122 123 124 125 126 127 37 37 128 129 130 131 132 133 134 135

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		Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred				
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	F 16.04	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk		FINREP part 1	519 520	139 140
FINREP 2015-A-Ind	F 16.04	Gains and losses on financial assets and liabilities held for trading by instrument	F 16.03	FINREP part 1 FINREP part 1	519 520 521	139 140 141
FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting	F 16.03 F 16.04 F 16.05 F 16.06	FINREP part 1	519 520 521 522 609 523	139 140 141 142 143
FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07	FINREP part 1	519 520 521 522 609 523 772	139 140 141 142 143
FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 16.07	FINREP part 1	519 520 521 522 609 523 772 773	139 140 141 142 143 40
FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07	FINREP part 1	519 520 521 522 609 523 772	139 140 141 142 143 40
FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Orb-balance sheet exposures - loan commitments, financial guarantees and other commitments given	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 17.01 F 17.02	FINREP part 1	519 520 521 522 609 523 772 773 789	139 140 141 142 143 40 40 144
FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 17.01 F 17.02 F 17.03	FINREP part 1	519 520 521 522 609 523 772 773 789 542 790	139 140 141 142 143 40 40 144
FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01 F 17.02 F 17.03 F 18.00.a	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (f)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 16.07 F 17.02 F 17.03 F 18.00	FINREP part 1	519 520 521 522 609 523 772 773 789 542 790 820	139 140 141 142 143 40 40 144 145 146 324
FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 17.01 F 17.02 F 17.03	FINREP part 1	519 520 521 522 609 523 772 773 789 542 790	139 140 141 142 143 40 40 144 145 146 324 324
FINREP 2015-A-Ind FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01 F 17.02 F 17.03 F 18.00.a F 18.00.c F 19.00.a	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (I) Information on performing and non-performing exposures (III) Information on performing and non-performing exposures (III) Information forborn exposures (I)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 18.00 F 18.00 F 18.00	FINREP part 1	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823	139 140 141 142 143 40 40 144 145 146 324 324 324
FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01 F 17.02 F 17.03 F 18.00.a F 18.00.b F 18.00.c F 19.00.a F 19.00.a	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held sort trading by risk Gains and losses from hedge accounting Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (I) Information on performing and non-performing exposures (III) Information on performing and non-performing exposures (III) Information forborn exposures (III)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 18.00 F 19.00 F 19.00	FINREP part 1	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682	139 140 141 142 143 40 40 144 145 146 324 324 325 325 325
FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01 F 17.02 F 17.03 F 18.00.a F 18.00.c F 19.00.c F 19.00.b F 19.00.c	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held ror trading by risk Gains and losses from hedge accounting Impairment on financial assets (a) Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Diabilities Reconciliation between IFRS and CRR scope of consolidation: Diabilities Information on performing and non-performing exposures (I) Information on performing and non-performing exposures (III) Information forborn exposures (II) Information forborn exposures (II) Information forborn exposures (III)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 18.00 F 19.00 F 19.00 F 19.00	FINREP part 1	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 662 825	139 140 141 142 143 40 40 144 145 146 324 324 324 325 325 325
FINREP 2015-A-Ind	F 16.05 F 16.06 F 16.07.a F 16.07.b F 17.01 F 17.02 F 17.03 F 18.00.a F 18.00.b F 18.00.c F 19.00.a F 19.00.a	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held sort trading by risk Gains and losses from hedge accounting Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (I) Information on performing and non-performing exposures (III) Information on performing and non-performing exposures (III) Information forborn exposures (III)	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 18.00 F 19.00 F 19.00	FINREP part 1	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682	135 140 141 142 143 40 40 144 145 146 324 324 325 325
FINREP 2015-A-Ind	F16.05 F16.07 a F16.07 a F16.07 b F17.01 F17.02 F17.03 F18.00 a F18.00 a F19.00 a F19.00 b F19.00 c F19.00 d F19.00 d F19.00 d F19.00 d	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (I) Information on performing and non-performing exposures (II) Information forborn exposures (II) Information forborn exposures (III) Information forborn exposures (III) Information forborn exposures (IV) Geographical breakdown of labilities by location of the activities Geographical breakdown of labilities by location of the activities	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 18.00 F 19.00 F 19.00 F 19.00 F 20.01 F 20.01	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 776	135 140 141 142 142 40 40 144 145 146 324 324 325 325 325 325 325
FINREP 2015-A-Ind	F16.05 F16.07a F16.07a F16.07b F17.01 F17.02 F17.03 F18.00.a F18.00.b F19.00.a F19.00.c F19.00.c F19.00.d F19.00.d F2.001 F2.001 F2.001	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses from hedge accounting Impairment on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Understand the commitments given Reconciliation between IFRS and CRR scope of consolidation: Understand the service of the activities Geographical breakdown of assets by location of the activities Geographical breakdown of main income statement items by location of the activities	F 16.03 F 16.05 F 16.05 F 16.05 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 19.00	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 776 777	135 144 141 142 143 44 44 144 145 146 324 324 325 325 325 345 147
INREP 2015-A-Ind	F16.05 F16.07 a F16.07 a F16.07 b F17.01 F17.02 F17.03 F18.00 a F18.00 a F19.00 a F19.00 b F19.00 c F19.00 d F19.00 d F19.00 d F19.00 d	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses from hedge accounting Impairment on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (l) Information on performing and non-performing exposures (l) Information forborn exposures (l) Information forborn exposures (li) Information	F 16.03 F 16.04 F 16.05 F 16.06 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 18.00 F 19.00 F 19.00 F 19.00 F 20.01 F 20.01	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 776	135 144 141 142 143 44 44 144 145 146 324 324 325 325 325 345 147
FINREP 2015-A-Ind	F16.05 F16.07a F16.07a F16.07b F17.01 F17.02 F17.03 F18.00.a F18.00.b F19.00.a F19.00.c F19.00.c F19.00.d F19.00.d F2.001 F2.001 F2.001	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses from hedge accounting Impairment on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Understand the commitments given Reconciliation between IFRS and CRR scope of consolidation: Understand the service of the activities Geographical breakdown of assets by location of the activities Geographical breakdown of main income statement items by location of the activities	F 16.03 F 16.05 F 16.05 F 16.05 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 19.00	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 776 777	135 14(1 141) 142 143 4(1 144) 145 324 324 325 325 325 325 147 148
FINREP 2015-A-Ind	F16.05 F16.07a F16.07a F16.07b F17.01 F17.02 F17.03 F18.00a F18.00a F19.00a F19.00a F19.00c F19.00c F19.00d F20.01 F20.02 F20.03 F20.04	Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (I) Information on performing and non-performing exposures (II) Information on performing and non-performing exposures (III) Information forborn exposures (III) Geographical breakdown of assets by location of the activities Geographical breakdown of flabilities by location of the activities Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty	F 16.03 F 16.05 F 16.05 F 16.07 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 19.00 F 19.00 F 19.00 F 19.00 F 19.00 F 19.00 F 20.01 F 20.02 F 20.03 F 20.04 F 20.05	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 775 776 777 778	135 144 141 142 143 44 44 144 145 324 322 325 325 325 325 325 325 325 34 148 145 146
FINREP 2015-A-Ind	F16.05 F16.07a F16.07a F16.07b F17.01 F17.02 F18.00a F18.00a F18.00b F19.00c F19.00c F19.00c F19.00d F2.001 F2.001 F2.003 F2.004 F2.005.a	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses from hedge accounting Impairment on financial assets and liabilities held rot rading by risk Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (l) Information on performing and non-performing exposures (ll) Information forborn	F 16.03 F 16.04 F 16.05 F 16.05 F 16.07 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 19.00	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 776 777 778	135 144 141 142 143 44 44 144 145 132 324 322 325 325 325 347 144 145 156
FINREP 2015-A-Ind	F16.05 F16.07a F16.07a F16.07b F17.01 F17.02 F17.03 F18.00a F18.00a F19.00a F19.00a F19.00c F19.00c F19.00d F20.01 F20.02 F20.03 F20.04	Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument Gains and losses from hedge accounting Impairment on financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Assets Reconciliation between IFRS and CRR scope of consolidation: Diabilities Information on performing and non-performing exposures (l) Information on performing and non-performing exposures (l) Information on performing and non-performing exposures (ll) Information forborn exposures (ll) Geographical breakdown of laselities by location of the activities Geographical breakdown of main income statement items by location of the activities Geographical breakdown of main income statement items by location of the activities Geographical breakdown of main income statement items by location of the activities Geographical breakdown of sasets by residence of the counterparty Geographical breakdown of sasets by residence of the counterparty Geographical breakdown of sasets by residence of the counterparty (b) Geographical breakdown of sasets by residence of the counterparty Geographical breakdown of labellities by residence of the counterparty (b)	F 16.03 F 16.05 F 16.05 F 16.06 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 19.00 F 19.00 F 19.00 F 19.00 F 19.00 F 19.00 F 20.01 F 20.02 F 20.03 F 20.04 F 20.05	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 775 776 777 778	135 144 141 142 143 44 44 144 145 132 324 322 325 325 325 347 144 145 156
INREP 2015-A-Ind	F16.05 F16.07 F16.07 F16.07 F16.07 F17.01 F17.02 F17.03 F18.00.a F18.00.b F19.00.a F19.00.c F	Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities held for trading by risk Gains and losses from hedge accounting Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Usabilities Information on performing and non-performing exposures (l) Information on performing and non-performing exposures (l) Information on performing and non-performing exposures (li) Information forborn exposur	F 16.03 F 16.05 F 16.05 F 16.05 F 16.07 F 17.01 F 17.02 F 17.03 F 18.00 F 18.00 F 19.00 F 19.00 F 19.00 F 20.01 F 20.02 F 20.04 F 20.05 F 20.05 F 20.06	FINREP part 1 FINREP part 2	519 520 521 522 609 523 772 773 789 542 790 820 757 822 823 682 825 855 775 776 777 778	139 144 141 143 444 144 144 144 144 144 144
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COREP 2015-B C 54.00 a Liquidity Coverage 6.29 COREP 2015-B C 54.00 w Liquidity Coverage 6.29 COREP 2015-B C 56.00 w Liquidity Coverage 1000 COREP 2015-B C 60.00 a Stable funding, Items requiring stable funding (I). Total C 60.00 Stable Funding 1001 COREP 2015-B C 60.00 w Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1002 COREP 2015-B C 60.00 w Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1002 COREP 2015-B C 60.00 w Stable funding, Items providing stable funding (I). Total C 60.00 Stable Funding 1003 COREP 2015-B C 61.00 w Stable funding, Items providing stable funding (II). Total C 61.00 Stable Funding 591 COREP 2015-B C 61.00 w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 Stable Funding 592 COREP 2015-B C 61.00 w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 Stable Funding<	COREP 2015-B C 54.00 a Liquidity Coverage 629 COREP 2015-B C 54.00 w Liquidity Coverage 1000 COREP 2015-B C 65.00 w Liquidity Coverage 1000 COREP 2015-B C 60.00 a Stable funding, Items requiring stable funding (I). Total C 60.00 Stable Funding 1001 COREP 2015-B C 60.00 w Stable funding, Items requiring stable funding (II). Total C 60.00 Stable Funding 1002 COREP 2015-B C 60.00 w Stable funding, Items requiring stable funding (II). Significant currencies C 60.00 Stable Funding 1002 COREP 2015-B C 60.00 a Stable funding, Items providing stable funding (II). Total C 61.00 Stable Funding 591 COREP 2015-B C 61.00 a Stable funding, Items providing stable funding (II). Total C 61.00 Stable Funding 592 COREP 2015-B C 61.00 w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 Stable Funding 592 COREP 2015-B C 61.00 w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 Stable Funding <th< td=""><td></td><td></td><td>Liquidity Coverage. Inflows (II). Significant currencies</td><td></td><td>Liquidity Coverage</td><td></td><td>105</td></th<>			Liquidity Coverage. Inflows (II). Significant currencies		Liquidity Coverage		105
COREP 2015-B C 54.00.w Liquidity Coverage. Collateral swaps. Significant currencies C 54.00 Liquidity Coverage 1000 COREP 2015-B C 60.00.a Stable funding, Items requiring stable funding (I). Total C 60.00 Stable Funding 632 COREP 2015-B C 60.00.w Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1002 COREP 2015-B C 60.00.w Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1003 COREP 2015-B C 61.00.a Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 591 COREP 2015-B C 61.00.a Stable funding, Items providing stable funding (I). Total C 61.00 Stable Funding 592 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 61.00.w Stable funding, Items providing stabl	COREP 2015-B C 54.00,w Liquidity Coverage. Collateral swaps. Significant currencies C 54.00 Liquidity Coverage 1000 COREP 2015-B C 60.00.a Stable funding, Items requiring stable funding (I). Total C 60.00 Stable Funding 632 COREP 2015-B C 60.00.w Stable funding, Items requiring stable funding (II). Total C 60.00 Stable Funding 1002 COREP 2015-B C 60.00.w Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1003 COREP 2015-B C 60.00.x Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1003 COREP 2015-B C 61.00.a Stable funding, Items providing stable funding (I). Total C 61.00 Stable Funding 591 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 592 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). S							105
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COREP 2015-B C 60.00.b Stable funding. Items requiring stable funding (II). Total C 60.00 Stable Funding 632 COREP 2015-B C 60.00.w Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1003 COREP 2015-B C 60.00.a Stable funding, Items providing stable funding (I). Significant currencies C 60.00 Stable Funding 591 COREP 2015-B C 61.00.a Stable funding, Items providing stable funding (II). Total C 61.00 Stable Funding 592 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 66.00.a Contractual template. Total cumulated C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00.b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00.w Contractual template. Significant currencies C 6	COREP 2015-B C 60.00.b Stable funding. Items requiring stable funding (II). Total C 60.00 Stable Funding 632 C 60.00 Stable Funding 632 C 600.00 Stable Funding 632 C 600.00 Stable Funding 632 C 600.00 Stable Funding 60.00 Stable Funding 60.							106 107
COREP 2015-8 C 60.00 w Stable funding, Items requiring stable funding (I). Significant currencies C 60.00 Stable Funding 1002 COREP 2015-8 C 60.00.x Stable funding, Items providing stable funding (II). Significant currencies C 60.00 Stable Funding 591 COREP 2015-8 C 61.00.a Stable funding, Items providing stable funding (II). Total C 61.00 Stable Funding 592 COREP 2015-8 C 61.00.w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-8 C 61.00.w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-8 C 65.00.w Stable Funding 1005 C005	COREP 2015-B C 60.00 b Stable funding, Items requiring stable funding (II). Significant currencies C 60.00 b Stable Funding 1002 COREP 2015-B C 60.00.x Stable funding, Items providing stable funding (II). Significant currencies C 60.00 b Stable Funding 591 COREP 2015-B C 61.00.a Stable funding, Items providing stable funding (II). Total C 61.00 b Stable Funding 592 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 b Stable Funding 1004 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 b Stable Funding 1004 COREP 2015-B C 65.00 x Stable Funding 1004 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td>107</td></td<>							107
COREP 2015-B C 60.00 x Stable funding, Items requiring stable funding (II). Significant currencies C 60.00 x Stable Funding 1003 COREP 2015-B C 61.00.a Stable funding, Items providing stable funding (I). Total C 61.00 x Stable Funding 591 COREP 2015-B C 61.00.b Stable funding, Items providing stable funding (I). Total C 61.00 x Stable Funding 592 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 x Stable Funding 1004 COREP 2015-B C 61.00.x Stable funding, Items providing stable funding (II). Significant currencies C 61.00 x Stable Funding 1005 COREP 2015-B C 66.00.a Contractual template. Total C 66.00 x Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 x Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 x Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.w Contractual template. Significant currencies. Cumulated	COREP 2015-B C 60.00 x Stable funding, Items requiring stable funding (II), Significant currencies C 60.00 Stable Funding 1003 COREP 2015-B C 61.00.a Stable funding, Items providing stable funding (I) Total C 61.00 Stable Funding 591 COREP 2015-B C 61.00 b Stable funding, Items providing stable funding (I) Total C 61.00 Stable Funding 592 COREP 2015-B C 61.00 w Stable funding, Items providing stable funding (I) Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 66.00 Stable Funding, Items providing stable funding (I) Significant currencies C 61.00 Stable Funding COREP 2015-B C 66.00 C Contractual template. Total Cumulated C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00 C Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00 C Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00 C Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00 C Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1013							107
COREP 2015-B C 61.00 a Stable funding, Items providing stable funding (I). Total C 61.00 Stable Funding 591 COREP 2015-B C 61.00.b Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 66.00.a Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00.b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00.w Contractual template. Significant currencies. C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.w Contractual template. Significant currencies. C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.w Contractual template. Significant currencies. C 66.00 Additional Liquidity Monitoring 1013	COREP 2015-B C 61.00 a Stable funding, Items providing stable funding (I) Total C 61.00 Stable Funding 591 COREP 2015-B C 61.00.b Stable funding, Items providing stable funding (II). Total C 61.00 Stable Funding 1004 COREP 2015-B C 61.00.w Stable funding, Items providing stable funding (II). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-B C 66.00.a Contractual template. Total Cumulated C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00.b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012							107
COREP 2015-8 C 61.00 w Stable funding. Items providing stable funding (I). Significant currencies C 61.00 Stable Funding 1004 COREP 2015-8 C 66.00 a Contractual template. Total . Cumulated C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-8 C 66.00 b Contractual template. Total Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-8 C 66.00 c Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-8 C 66.00 x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-8 C 66.00 x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013	COREP 2015-B C 61.00	COREP 2015-B	C 61.00.a	Stable funding. Items providing stable funding (I). Total	C 61.00	Stable Funding	591	108
COREP 2015-B C 66.00 x Stable funding, Items providing stable funding (II), Significant currencies C 65.00 x Stable Funding 1005 COREP 2015-B C 66.00 a Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00 b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00 w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00 w Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013	COREP 2015-B C 66.00 c Contractual template. Total . Cumulated C 66.00 c Additional Liquidity Monitoring 1001 c 101 c			Stable funding. Items providing stable funding (II). Total				108
COREP 2015-B C 66.00.a Contractual template. Total C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00.b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013	COREP 2015-B C 66.00.a Contractual template. Total C 66.00 Additional Liquidity Monitoring 1011 COREP 2015-B C 66.00.b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.w Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013							108
COREP 2015-B C 66.00 b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00 w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00 w Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013	COREP 2015-B C 66.00 b Contractual template. Total. Cumulated C 66.00 Additional Liquidity Monitoring 842 COREP 2015-B C 66.00 x Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00 x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013							108
COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013	COREP 2015-B C 66.00.w Contractual template. Significant currencies C 66.00 Additional Liquidity Monitoring 1012 COREP 2015-B C 66.00.x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013							368 368
COREP 2015-B C 66.00.x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013	COREP 2015-B C 66.00.x Contractual template. Significant currencies. Cumulated C 66.00 Additional Liquidity Monitoring 1013							368
								368
	COREP 2015-B C 67:00 Additional Liquidity Monitoring 945	COREP 2015-B COREP 2015-B	C 66.00.w C 66.00.x	Contractual template. Significant currencies Contractual template. Significant currencies. Cumulated	C 66.00 C 66.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	1012 1013	3

COREP 2015-B COREP 2015-B COREP 2015-B		Concentration of funding by counterparty. Significant currencies	C 67.00	Additional Liquidity Monitoring	1014	369
	C 67.00.w C 68.00.a	Concentration of funding by counterparty, Significant currencies Concentration of funding by product type. Total		Additional Liquidity Monitoring Additional Liquidity Monitoring	847	370
COREF 2013-B	C 68.00.w	Concentration of funding by product type. Significant currencies	C 68.00	Additional Liquidity Monitoring	1015	370
COREP 2015-B	C 69.00.a	Prices for various lengths of funding. Total		Additional Liquidity Monitoring	849	371
COREP 2015-B	C 69.00.w	Prices for various lengths of funding. Significant currencies	C 69.00	Additional Liquidity Monitoring	1016	371
COREP 2015-B	C 70.00.a	Roll-over of funding. Total		Additional Liquidity Monitoring	851	372
COREP 2015-B COREP 2015-B	C 70.00.w C 71.00.a	Roll-over of funding. Significant currencies Concentration of counterbalancing capacity by issuer/counterparty. Total	C 70.00 C 71.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	1017 853	372 373
COREP 2015-B	C 71.00.u	Concentration of counterbalancing capacity by issuer/counterparty. Focal	C 71.00	Additional Liquidity Monitoring	1018	373
COREP 2015-B	C 72.00.a	Liquidity Coverage . Liquid assets. Total (DA)		LCR. Delegated Act	1025	378
COREP 2015-B	C 72.00.w	Liquidity Coverage. Liquid assets. Significant currencies (DA)	C 72.00	LCR. Delegated Act	1026	378
COREP 2015-B	C 73.00.a	Liquidity Coverage. Outflows. Total (DA)		LCR. Delegated Act	1027	379
COREP 2015-B COREP 2015-B	C 73.00.w C 74.00.a	Liquidity Coverage. Outflows. Significant currencies (DA) Liquidity Coverage. Inflows. Total (DA)	C 73.00 C 74.00	LCR. Delegated Act LCR. Delegated Act	1028 1029	379 380
COREP 2015-B	C 74.00.w	Liquidity Coverage. Inflows. Significant currencies (DA)	C 74.00	LCR. Delegated Act	1030	380
COREP 2015-B	C 75.00.a	Liquidity Coverage. Collateral swaps. Total (DA)	C 75.00	LCR. Delegated Act	1031	381
COREP 2015-B	C 75.00.w	Liquidity Coverage. Collateral swaps. Significant currencies (DA)	C 75.00	LCR. Delegated Act	1032	381
COREP 2015-B	C 76.00.a	Liquidity Coverage. Calculations. Total (DA)	C 76.00	LCR. Delegated Act	1033	382
COREP 2015-B	C 76.00.w	Liquidity Coverage. Calculations. Significant currencies (DA)	C 76.00	LCR. Delegated Act	1034	382
COREP 2015-B-1 COREP 2015-B-1	C 00.01 C 01.00	Nature of Report (COREP) Capital Adequacy - Own funds definition	C 00.01 C 01.00	General Information - COREP Capital Adequacy	637 792	59 60
COREP 2015-B-1	C 02.00	Capital Adequacy - Risk Exposure Amounts	C 02.00	Capital Adequacy	793	61
COREP 2015-B-1	C 03.00	Capital Adequacy - Ratios	C 03.00	Capital Adequacy	549	62
COREP 2015-B-1	C 04.00	Capital Adequacy - Memorandum Items	C 04.00	Capital Adequacy	794	63
COREP 2015-B-1	C 05.01	Capital Adequacy - Transitional provisions: Summary	C 05.01	Capital Adequacy	795	64
COREP 2015-B-1	C 05.02	Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid	C 05.02	Capital Adequacy	552	65
COREP 2015-B-1 COREP 2015-B-1	C 06.01 C 06.02	Group Solvency - Total Group Solvency	C 06.01 C 06.02	Group Solvency Group Solvency	983 1023	375 376
COREP 2015-B-1	C 07.00.a	Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements	C 07.00	Credit Risk	797	67
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Of				
COREP 2015-B-1	C 07.00.b	which: Arising from Counterparty Credit Risk	C 07.00	Credit Risk	798	67
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements -				
COREP 2015-B-1	C 07.00.c	Memorandum items - Secured on Property	C 07.00	Credit Risk	799	67
COREP 2015-B-1	C 07.00.d	Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - Memorandum items - in default	C 07.00	Credit Risk	800	67
COREP 2015-B-1	C 08.01.a	Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL	C 08.01	Credit Risk	801	68
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of				
COREP 2015-B-1	C 08.01.b	which arising from counterparty credit risk and off balance sheet	C 08.01	Credit Risk	802	68
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown				
COREP 2015-B-1	C 08.02	of exposures assigned to obligor grades or pools by obligor grades	C 08.02	Credit Risk	560 981	69
COREP 2015-B-1 COREP 2015-B-1	C 09.01.a C 09.01.b	Geographical breakdown of exposures by residence of the obligor (SA exposures) Geographical breakdown of exposures by residence of the obligor (SA exposures) - Exposures in default	C 09.01 C 09.01	Credit Risk Credit Risk	981 707	70 70
COREP 2015-B-1	C 09.01.b	Geographical breakdown of exposures by residence of the obligor (SA exposures) - exposures in default Geographical breakdown of exposures by residence of the obligor (IRB exposures)		Credit Risk	803	70
		Geographical breakdown of relevant credit exposures for the purpose of calculation of the institution-				
COREP 2015-B-1	C 09.03	specific countercyclical buffer	C 09.03	Credit Risk	804	72
COREP 2015-B-1	C 10.01	Credit risk: Equity - IRB approaches to capital requirements - TOTAL	C 10.01	Credit Risk	805	73
CODED 2015 D 1	C 10 03	Credit risk: Equity - IRB approaches to capital requirements - Breakdown of total exposures under the PD/LGD Approach by obligor grades	C 10.03	Condit Diele	FCC	74
COREP 2015-B-1 COREP 2015-B-1	C 10.02 C 11.00	Settlement/Delivery risk	C 10.02 C 11.00	Credit Risk Credit Risk	566 567	75
COREP 2015-B-1	C 12.00	Credit risk: Securitisations - Standardised Approach to own funds requirements	C 12.00	Credit Risk	806	76
COREP 2015-B-1	C 13.00	Credit risk: Securitisations - IRB Approach to own funds requirements	C 13.00	Credit Risk	807	77
COREP 2015-B-1	C 14.00	Detailed information on securitisations	C 14.00	Credit Risk	570	78
COREP 2015-B-1	C 15.00	Exposures and losses from lending collateralised immovable property	C 15.00	Credit Risk	808	79
COREP 2015-B-1 COREP 2015-B-1	C 16.00.a C 16.00.b	Operational risk - Excluding AMA Operational risk - AMA	C 16.00 C 16.00	Operational Risk Operational Risk	572 809	80 80
COREP 2015-B-1	C 17.00.a	Operational risk: - AMA Operational risk: Losses and recoveries by business lines and event types in the last year	C 17.00	Operational Risk	810	81
COREP 2015-B-1	C 17.00.b	Operational risk: Thresholds applied in data collections	C 17.00	Operational Risk	811	81
COREP 2015-B-1	C 18.00	Market risk: Standardised Approach for traded debt instruments	C 18.00	Market Risk	812	82
COREP 2015-B-1	C 19.00	Market risk: Standardised Approach for specific risk in securitisations	C 19.00	Market Risk	577	83
COREP 2015-B-1	C 20.00	Market risk: Standardised Approach for specific risk in the correlation trading portfolio	C 20.00	Market Risk	578	84
COREP 2015-B-1	C 21.00	Market risk: Standardised Approach for position risk in equities	C 21.00	Market Risk	813	85
COREP 2015-B-1 COREP 2015-B-1	C 22.00 C 23.00	Market risk: Standardised Approaches for foreign exchange risk Market risk: Standardised Approach for position risk in commodities	C 22.00 C 23.00	Market Risk Market Risk	814 581	86 87
COREP 2015-B-1	C 24.00	Market risk: Internal models - Total	C 24.00	Market Risk	582	88
COREP 2015-B-1	C 25.00	CVA RISK	C 25.00	Market Risk	657	89
COREP 2015-B-1	C 26.00	Large exposures limits	C 26.00	Large Exposures	815	90
COREP 2015-B-1	C 27.00	Identification of the counterparty		Large Exposures	585	91
COREP 2015-B-1 COREP 2015-B-1	C 28.00	Exposures in the non-trading and trading book Detail of the exposures to individual clients within groups of connected clients	C 28.00	Large Exposures	586	92
COREP 2015-B-1	C 29.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated	C 29.00	Large Exposures	602	93
COREP 2015-B-1	C 30.00					
		financial entities	C 30.00	Large Exposures	607	94
COREF 2013-B-1	C 30.00	financial entities Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated	C 30.00	Large Exposures	607	94
COREP 2015-B-1	C 31.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients	C 31.00	Large Exposures	608	95
COREP 2015-B-1 COREP 2015-B-1	C 31.00 C 40.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure	C 31.00 C 40.00	Large Exposures Leverage Ratio	608 986	95 96
COREP 2015-B-1 COREP 2015-B-1 COREP 2015-B-1	C 31.00 C 40.00 C 41.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures	C 31.00 C 40.00 C 41.00	Large Exposures Leverage Ratio Leverage Ratio	608 986 987	95 96 97
COREP 2015-B-1 COREP 2015-B-1	C 31.00 C 40.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of expital	C 31.00 C 40.00	Large Exposures Leverage Ratio	608 986	95 96
COREP 2015-B-1 COREP 2015-B-1 COREP 2015-B-1	C 31.00 C 40.00 C 41.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures	C 31.00 C 40.00 C 41.00	Large Exposures Leverage Ratio Leverage Ratio	608 986 987	95 96 97
COREP 2015-B-1 COREP 2015-B-1 COREP 2015-B-1 COREP 2015-B-1 COREP 2015-B-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00	Large Exposures Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio	608 986 987 988 1006 1007	95 96 97 98 99
COREP 2015-B-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities; detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB)	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00	Large Exposures Leverage Ratio	608 986 987 988 1006 1007 1008	95 96 97 98 99
COREP 2015-B-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 44.00	Large Exposures Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio	608 986 987 988 1006 1007 1008	95 96 97 98 99 99
COREP 2015-8-1 COREP 2015-8-1 COREP 2015-8-1 COREP 2015-8-1 COREP 2015-8-1 COREP 2015-8-1 COREP 2015-8-1 COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 44.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 44.00 C 44.00 C 47.00	Large Exposures Leverage Ratio	608 986 987 988 1006 1007 1008 989	95 96 97 98 99 99 100 377
COREP 2015-B-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 44.00	Large Exposures Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio Leverage Ratio	608 986 987 988 1006 1007 1008	95 96 97 98 99 99
COREP 2015-8-1 COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.b C 51.00.b	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 44.00 C 47.00 C 55.00	Large Exposures Leverage Ratio	608 986 987 988 1006 1007 1008 989 1024 611	95 96 97 98 99 99 100 377 103 103
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.b C 51.00.w	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book and of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid sestes (I). Significant currencies	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 44.00 C 47.00 C 51.00 C 51.00 C 51.00	Large Exposures Leverage Ratio Liquidity Coverage Liquidity Coverage Liquidity Coverage Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991	95 96 97 98 99 99 100 377 103 103 103
COREP 2015-8-1	C 31 00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 51.00.a C 51.00.b C 51.00.w C 51.00.x	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (I)). Significant currencies Liquidity Coverage. Uquid assets (I)). Significant currencies Liquidity Coverage. Outflows (I). Total	C 31.00 C 40.00 C 41.00 C 42.00 C 42.00 C 43.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 55.00 C 55.00	Large Exposures Leverage Ratio Liquidity Coverage Liquidity Coverage Liquidity Coverage Liquidity Coverage Liquidity Coverage Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615	95 96 97 98 99 99 100 377 103 103 103
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.c C 43.00.c C 47.00 C 51.00.a C 51.00.b C 51.00.w C 51.00.x C 52.00.a	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (II). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Tota	C 31.00 C 40.00 C 41.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 52.00 C 52.00	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615	95 96 97 98 99 99 99 100 377 103 103 103 104
COREP 2015-8-1	C 31 00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 51.00.a C 51.00.b C 51.00.w C 51.00.x	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III). Total	C 31.00 C 40.00 C 41.00 C 42.00 C 42.00 C 43.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 55.00 C 55.00	Large Exposures Leverage Ratio Liquidity Coverage Liquidity Coverage Liquidity Coverage Liquidity Coverage Liquidity Coverage Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615	95 96 97 98 99 99 99 100 377 103 103 103 104 104
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 41.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.b C 51.00.w C 52.00.a C 52.00.c C 52.00.c C 52.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Leverage ratio calculation Liquidity Coverage. Liquid assets (II). Total Liquidity Coverage. Liquid assets (II). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Significant currencies	C 31.00 C 40.00 C 41.00 C 41.00 C 43.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 52.00 C 52.00 C 52.00 C 52.00 C 52.00 C 52.00	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618	95 96 97 98 99 99 99 100 377 103 103 103 103 104 104
COREP 2015-8-1	C 31 00 C 40.00 C 41.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.w C 51.00.x C 52.00.a C 52.00.c C 52.00.c C 52.00.c C 52.00.c C 52.00.c C 52.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Unquid sostets (I). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III).	C 31.00 C 40.00 C 41.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 44.00 C 47.00 C 51.00 C 51.00 C 52.00	Large Exposures Leverage Ratio Leverage Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994	95 96 97 98 99 99 99 100 377 103 103 104 104 104 104
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 41.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.w C 51.00.w C 52.00.a C 52.00.c C 52.00.d C 52.00.d C 52.00.w	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (II). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Significant currencies	C 31.00 C 40.00 C 40.00 C 41.00 C 41.00 C 43.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 51.00 C 52.00	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994	95 96 97 98 99 99 99 99 100 377 103 103 104 104 104 104 104
COREP 2015-8-1	C 31 00 C 40.00 C 41.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 51.00.a C 51.00.a C 51.00.b C 51.00.a C 52.00.b C 52.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General information Leverage ratio caluation Liquidity Coverage, Liquid assets (I). Total Liquidity Coverage, Liquid assets (I). Total Liquidity Coverage, Liquid assets (I). Significant currencies Liquidity Coverage, Outflows (I). Total Liquidity Coverage, Outflows (I). Total Liquidity Coverage, Outflows (II). Significant currencies Liquidity Coverage, Outflows (II). Significant currencies Liquidity Coverage, Outflows (III). Significant currencies	C 31.00 C 40.00 C 40.00 C 41.00 C 41.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 51.00 C 52.00	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994 995	95 96 97 98 99 99 99 100 377 103 103 103 104 104 104 104
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 41.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.w C 51.00.w C 52.00.a C 52.00.c C 52.00.d C 52.00.d C 52.00.w	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (II). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Significant currencies	C 31.00 C 40.00 C 40.00 C 41.00 C 41.00 C 43.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 51.00 C 52.00	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994	95 96 97 98 99 99 99 99 100 377 103 103 104 104 104 104 104
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 41.00 C 43.00.a C 43.00.a C 43.00.c C 44.00 C 47.00 C 51.00.b C 51.00.b C 51.00.x C 52.00.a C 52.00.c C 52.00.c C 52.00.d C 52.00.x C 52.00.x C 52.00.x C 52.00.x C 52.00.x C 52.00.x	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (II). Significant currencies Liquidity Coverage. Outflows (III). Significant currencies	C 31.00 C 40.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 52.00	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994 995 996 623	95 96 97 98 99 99 99 99 100 377 103 103 104 104 104 104 104 104 104
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 41.00 C 43.00.a C 43.00.b C 43.00.c C 43.00.c C 44.00 C 51.00.a C 51.00.b C 51.00.w C 52.00.a C 52.00.c C 52.00.d C 52.00.d C 52.00.d C 52.00.w C 52.00.c C 52.00.c C 52.00.c C 52.00.c C 52.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (II). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Significant currencies Liquidity Coverage. Inflows (III). Significant currencies	C 31.00 C 40.00 C 40.00 C 41.00 C 41.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 51.00 C 52.00 C 52.0	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994 995 995 996 623 624 625 997	95 96 97 98 99 99 99 99 100 377 103 103 104 104 104 104 104 104 104 105 105
COREP 2015-8-1	C 31 00 C 40.00 C 41.00 C 41.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.w C 51.00.w C 52.00.a C 52.00.c	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SR) General information Leverage ratio calculation Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Significant currencies Liquidity Coverage. Outflows (III). Significant currencies Liquidity Coverage. Inflows (II). Significant currencies	C 31.00 C 40.00 C 40.00 C 41.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 44.00 C 51.00 C 51.00 C 51.00 C 52.00 C 53.00	Large Exposures Leverage Ratio Liquidity Coverage	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994 995 623 624 625 997 998	95 96 97 98 99 99 99 100 377 103 103 103 104 104 104 104 104 104 105 105 105
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COREP 2015-8-1	C 31 00 C 40.00 C 40.00 C 42.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 53.00.a C 51.00.a C 51.00.a C 51.00.a C 52.00.b C 52.00.c C 52.00.c C 52.00.b C 52.00.c C 52.0	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General Information Leverage ratio calculation Leverage ratio calculation Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Significant currencies Liquidity Coverage. Inflows (IV). Significant currencies Liquidity Coverage. Inflows (III). Significant currencies Stable funding. Items requiring stable funding (I). Total Stable funding. Items requiring stable funding (I). Significant currencies Stable funding. Items requiring stable funding (II). Significant currencies Stable	C 31.00 C 40.00 C 40.00 C 41.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 43.00 C 43.00 C 51.00 C 51.00 C 51.00 C 51.00 C 52.00 C 52.0	Large Exposures Leverage Ratio Liquidity Coverage Stable Funding	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994 995 623 624 625 997 998 999 629 1000 1001 632 1002 1003 1002 1003 1002 1003 1005 1005 1005 1005 1005 1005 1005 1005	95 96 97 98 99 99 99 99 100 377 103 103 103 104 104 104 104 105 105 105 105 105 106 106 107 107 107 108 108 108 108 108 109 109 109 109 109 109 109 109
COREP 2015-8-1	C 31.00 C 40.00 C 41.00 C 41.00 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.b C 51.00.x C 52.00.c C 52.00.c C 52.00.d C 52.00.b C 52.00.c C 52.00.	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposures to individual clients within groups of connected clients Alternative treatment of the Exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General information Leverage ratio calculation Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Liquid assets (I). Significant currencies Liquidity Coverage. Outflows (II). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Total Liquidity Coverage. Outflows (III). Significant currencies Liquidity Coverage. Outflows (III). Significant currencies Liquidity Coverage. Outflows (III). Significant currencies Liquidity Coverage. Inflows (II). Significant currencies Liquidity Coverage. Inflows (II). Total Liquidity Coverage. Inflows (III). Significant currencies Liquidity Coverage. Inflows (III). Total Liquidity Coverage. Inflows (III). Significant currencies Liquidity Coverage. Inflows (III). Significant	C 31.00 C 40.00 C 40.00 C 41.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 43.00 C 44.00 C 47.00 C 51.00 C 51.00 C 51.00 C 52.00 C 52.0	Large Exposures Leverage Ratio Leverage Liquidity Coverage Liquidity	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 994 995 623 624 625 997 998 999 629 1000 1001 632 1003 591 1001 1002 1003 1001 1003 1003 1004 1003 1004 1005 1006 1007 1007 1007 1008 1007 1008 1	95 96 97 98 99 99 99 99 100 377 103 103 104 104 104 104 104 105 105 105 105 106 107 107 107 107 108 108 108 108 108 108 108 108
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COREP 2015-8-1	C 31 00 C 4000 C 4100 C 4100 C 4100 C 4200 C 43.00.a C 43.00.b C 43.00.c C 44.00 C 47.00 C 51.00.a C 51.00.b C 51.00.x C 52.00.c C 52.00	Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated financial entities: detail of the exposure Measure On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs and trading book Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB) General information Leverage ratio calculation Liquidity Coverage. Liquid assets (I): Total Liquidity (Coverage. Liquid assets (I): Total Liquidity (Coverage. Liquid assets (I): Significant currencies Liquidity (Coverage. Outflows (II): Total Liquidity (Coverage. Outflows (II): Significant currencies Liquidity (Coverage. Inflows (II): Significant currencies Liquidity (Coverage. Inflows (II): Total Liquidity (Coverage. Inflows (II): Total Liquidity (Coverage. Inflows (II): Total Liquidity (Coverage. Inflows (III): Significant currencies Stable funding. Items requiring stable funding (II): Total Liquidity (Coverage. Inflows (III): Significant currencies Stable funding. It	C 31.00 C 40.00 C 40.00 C 40.00 C 41.00 C 42.00 C 43.00 C 43.00 C 43.00 C 43.00 C 44.00 C 54.00 C 55.00 C 56.00 C 56.00 C 56.00 C 56.00 C 56.00 C 56.00 C 66.00 C 66.0	Large Exposures Leverage Ratio Liquidity Coverage Stable Funding Additional Liquidity Monitoring	608 986 987 988 1006 1007 1008 989 1024 611 612 991 992 615 616 617 618 993 995 623 624 625 997 1000 1001 632 1002 1003 591 1004 1005 1011 842 1012 1013 845 1014 847 1015 849 1016 851	95 96 97 98 99 99 99 99 100 377 103 103 104 104 104 104 104 105 105 105 105 105 105 107 107 107 107 107 108 108 108 368 368 368 368 369 370 370 371 371 372 372

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FINREP 2015-B	F 04.07	financial assets measured at fair value through profit or loss	F 04.07	FINREP part 1 (GAAP only)	596	121
		Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative				
FINREP 2015-B	F 04.08	financial assets measured at fair value to equity	F 04.08	FINREP part 1 (GAAP only)	597	122
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FINREP 2015-B	F 04.10	Breakdown of loans and advances by product	F 05.00	FINREP part 1 (GAAP only) FINREP part 1	771	124
FINREP 2015-B	F 06.00	Breakdown of loans and advances to non-financial corporations by NACE codes	F 06.00	FINREP part 1	979	125
FINREP 2015-B	F 07.00	Financial assets subject to impairment that are past due or impaired	F 07.00	FINREP part 1	769	127
FINREP 2015-B	F 08.01.a	Breakdown of financial liabilities by product and by counterparty (a)	F 08.01	FINREP part 1	647	37
FINREP 2015-B	F 08.01.b	Breakdown of financial liabilities by product and by counterparty (b)	F 08.01	FINREP part 1	648	37
FINREP 2015-B	F 08.02	Subordinated liabilities	F 08.02	FINREP part 1	497	128
		Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other				
FINREP 2015-B	F 09.01	commitments given	F 09.01	FINREP part 1	770	129
FINREP 2015-B	F 09.02	Loan commitments, financial guarantees and other commitments received	F 09.02	FINREP part 1	499	130
FINREP 2015-B	F 10.00	Derivatives: Trading	F 10.00	FINREP part 1	500	131
FINREP 2015-B	F 11.01	Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge	F 11.01	FINREP part 1	600	132
FINREP 2015-B	F 11.02	Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk	F 11.02	FINREP part 1 (GAAP only)	601	133
FINREP 2015-B FINREP 2015-B	F 12.00	Movements in allowances for credit losses and impairment of equity instruments Breakdown of loans and advances by collateral and guarantees	F 12.00	FINREP part 1	774	134
	F 13.01		F 13.01	FINREP part 1	785	135
FINREP 2015-B FINREP 2015-B	F 13.02 F 13.03	Collateral obtained by taking possession during the period (held at the reporting date) Collateral obtained by taking possession [tangible assets] accumulated	F 13.02 F 13.03	FINREP part 1 FINREP part 1	529 530	136 137
FINREP 2015-B	F 14.00	Fair value hierarchy: financial instruments at fair value	F 14.00	FINREP part 1	507	137
THIRLET EDIS D	1 14.00	Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred	1 14.00	THE PUTCE	307	150
FINREP 2015-B	F 15.00.a	financial assets (a)	F 15.00	FINREP part 1	505	38
		Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred		r i		
FINREP 2015-B	F 15.00.b	financial assets (b)	F 15.00	FINREP part 1	506	38
FINREP 2015-B	F 16.01.a	Interest income and expenses by instrument and counterparty (a)	F 16.01	FINREP part 1	518	39
FINREP 2015-B	F 16.01.b	Interest income and expenses by instrument and counterparty (b)	F 16.01	FINREP part 1	519	39
		Realised gains and losses on financial assets and liabilities not measured at fair value through profit or loss				
FINREP 2015-B FINREP 2015-B	F 16.02 F 16.03	by instrument	F 16.02 F 16.03	FINREP part 1	520	139 140
FINREP 2015-B	F 16.04	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk	F 16.04	FINREP part 1 FINREP part 1	521 522	140
THANKET ZOID-D	1 10.04	Gains and losses on financial assets and liabilities designated at fair value through profit or loss by	1 10.04	THINKET PART I	322	141
FINREP 2015-B	F 16.05	instrument	F 16.05	FINREP part 1	609	142
FINREP 2015-B	F 16.06	Gains and losses from hedge accounting	F 16.06	FINREP part 1	523	143
FINREP 2015-B	F 16.07.a	Impairment on financial and non-financial assets (a)	F 16.07	FINREP part 1	772	40
FINREP 2015-B	F 16.07.b	Impairment on financial and non-financial assets (b)	F 16.07	FINREP part 1	773	40
FINREP 2015-B	F 17.01	Reconciliation between IFRS and CRR scope of consolidation: Assets	F 17.01	FINREP part 1	789	144
		Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan				
FINREP 2015-B FINREP 2015-B	F 17.02 F 17.03	commitments, financial guarantees and other commitments given Reconciliation between IFRS and CRR scope of consolidation: Liabilities	F 17.02	FINREP part 1	542 790	145 146
FINREP 2015-B	F 18.00.a	Information on performing and non-performing exposures (I)	F 17.03 F 18.00	FINREP part 1 FINREP part 1	820	324
FINREP 2015-B	F 18.00.b	Information on performing and non-performing exposures (I)	F 18.00	FINREP part 1	757	324
FINREP 2015-B	F 18.00.c	Information on performing and non-performing exposures (III)	F 18.00	FINREP part 1	822	324
FINREP 2015-B	F 19.00.a	Information forborn exposures (I)	F 19.00	FINREP part 1	823	325
FINREP 2015-B	F 19.00.b	Information forborn exposures (II)	F 19.00	FINREP part 1	682	325
FINREP 2015-B	F 19.00.c	Information forborn exposures (III)	F 19.00	FINREP part 1	825	325
FINREP 2015-B	F 19.00.d	Information forborn exposures (IV)	F 19.00	FINREP part 1	855	325
FINREP 2015-B	F 20.01	Geographical breakdown of assets by location of the activities	F 20.01	FINREP part 2	775	147
FINREP 2015-B	F 20.02	Geographical breakdown of liabilities by location of the activities	F 20.02	FINREP part 2	776	148
FINREP 2015-B FINREP 2015-B	F 20.03 F 20.04	Geographical breakdown of main income statement items by location of the activities	F 20.03 F 20.04	FINREP part 2	777	149 150
FINKEP 2015-B	F 20.04	Geographical breakdown of assets by residence of the counterparty	F 20.04	FINREP part 2	778	150
FINREP 2015-B	F 20.05.a	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a)	F 20.05	FINREP part 2	779	41
		Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty				
FINREP 2015-B	F 20.05.b	(b)	F 20.05	FINREP part 2	705	41
FINREP 2015-B	F 20.06	Geographical breakdown of liabilities by residence of the counterparty	F 20.06	FINREP part 2	706	151
SIMINED	500.07	Geographical breakdown by residence of the counterparty of loans and advances to non-financial	5 30 0T	5111050		
FINREP 2015-B	F 20.07	corporations by NACE codes	F 20.07	FINREP part 2	660	152
FINREP 2015-B	F 21.00 F 22.01	Tangible and intangible assets: assets subject to operating lease	F 21.00	FINREP part 2	787	153
FINREP 2015-B FINREP 2015-B	F 22.01 F 22.02	Fee and commission income and expenses by activity Assets involved in the services provided	F 22.01 F 22.02	FINREP part 2 FINREP part 2	782 531	154 155
FINREP 2015-B	F 30.01	Interests in unconsolidated structured entities	F 30.01	FINREP part 3	515	156
FINREP 2015-B	F 30.02	Breakdown of interests in unconsolidated structured entities by nature of the activities	F 30.02	FINREP part 3	780	157
FINREP 2015-B	F 31.01	Related parties: amounts payable to and amounts receivable from	F 31.01	FINREP part 3	781	158
FINREP 2015-B	F 31.02	Related parties: expenses and income generated by transactions with	F 31.02	FINREP part 3	546	159
FINREP 2015-B	F 40.01	Scope of the group: "entity-by-entity"	F 40.01	FINREP part 4	990	160
FINREP 2015-B	F 40.02	Scope of the group: "instrument-by-instrument"	F 40.02	FINREP part 4	594	161
FINREP 2015-B	F 41.01	Fair value hierarchy: financial instruments at amortised cost	F 41.01	FINREP part 4	532	162
FINREP 2015-B	F 41.02	Use of the Fair Value Option	F 41.02	FINREP part 4	654	163
FINREP 2015-B	F 41.03	Hybrid financial instruments not designated at fair value through profit or loss	F 41.03	FINREP part 4	534	164
FINREP 2015-B	F 42.00	Tangible and intangible assets: carrying amount Provisions	F 42.00	FINREP part 4	786	165
FINREP 2015-B FINREP 2015-B	F 43.00 F 44.01	Provisions Components of net defined benefit plan assets and liabilities	F 43.00 F 44.01	FINREP part 4 FINREP part 4	788 538	166 167
FINREP 2015-B	F 44.01	Movements in defined benefit plans and employee benefits	F 44.01	FINREP part 4	539	168
FINREP 2015-B	F 44.03	Memo items [related to staff expenses]	F 44.03	FINREP part 4	540	169
		Gains and losses on financial assets and liabilities designated at fair value through profit or loss by				103
FINREP 2015-B	F 45.01	accounting portfolio	F 45.01	FINREP part 4	610	170
FINREP 2015-B	F 45.02	Gains and losses on derecognition of non-financial assets other than held for sale	F 45.02	FINREP part 4	791	171
FINREP 2015-B	F 45.03	Other operating income and expenses	F 45.03	FINREP part 4	545	172
FINREP 2015-B	F 46.00	Statement of changes in equity	F 46.00	FINREP part 4	784	173
FINREP 2015-B-Ind	F 00.01	Nature of Report (FINREP)	F 00.01	General Information - FINREP	638	109
FINREP 2015-B-Ind	F 01.01	Balance Sheet Statement (Statement of Financial Position): Assets	F 01.01	FINREP part 1	765	110
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FINREP 2015-B-Ind FINREP 2015-B-Ind	F 03.00 F 04.01	Statement of comprehensive income Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading	F 03.00 F 04.01	FINREP part 1 FINREP part 1	783 490	114
	. 04.01	Breakdown of financial assets by instrument and by counterparty sector: financial assets held for trading Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair	. 04.01	cr part 1	450	115
		,, ,, ,, ,	F 04.02	FINREP part 1	491	116
FINREP 2015-B-Ind	F 04.02	value through profit or loss	F 04.02	THINKET PART I		
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 04.02 F 04.03	value through profit or loss Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets		FINREP part 1	492	117
FINREP 2015-B-Ind	F 04.03	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to-	F 04.03	FINREP part 1	492	
FINREP 2015-B-Ind	F 04.03	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments	F 04.03 F 04.04	FINREP part 1 FINREP part 1	492 768	118
FINREP 2015-B-Ind FINREP 2015-B-Ind FINREP 2015-B-Ind	F 04.03 F 04.04 F 04.05	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets	F 04.03 F 04.04 F 04.05	FINREP part 1 FINREP part 1 FINREP part 1	768 528	118 119
FINREP 2015-B-Ind	F 04.03	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets	F 04.03 F 04.04	FINREP part 1 FINREP part 1	492 768	118 119
FINREP 2015-B-Ind FINREP 2015-B-Ind FINREP 2015-B-Ind FINREP 2015-B-Ind	F 04.03 F 04.04 F 04.05 F 04.06	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative	F 04.03 F 04.04 F 04.05 F 04.06	FINREP part 1 FINREP part 1 FINREP part 1 FINREP part 1 (GAAP only)	768 528 595	118 119 120
FINREP 2015-B-Ind FINREP 2015-B-Ind FINREP 2015-B-Ind	F 04.03 F 04.04 F 04.05	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative financial assets measured at fair value through profit or loss	F 04.03 F 04.04 F 04.05	FINREP part 1 FINREP part 1 FINREP part 1	768 528	118
FINREP 2015-B-Ind FINREP 2015-B-Ind FINREP 2015-B-Ind FINREP 2015-B-Ind	F 04.03 F 04.04 F 04.05 F 04.06	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to- maturity investments Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative	F 04.03 F 04.04 F 04.05 F 04.06	FINREP part 1 FINREP part 1 FINREP part 1 FINREP part 1 (GAAP only)	768 528 595	119 120

FINREP 2015-B-Ind	F 04.09	Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments measured at a cost-based method	F 04.09	FINREP part 1 (GAAP only)	598	123
FINREP 2015-B-Ind	F 04.10	Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative financial assets	F 04.10	FINREP part 1 (GAAP only)	599	124
FINREP 2015-B-Ind	F 05.00	Breakdown of loans and advances by product	F 04.10	FINREP part 1 (GAAP Only)	771	124
FINREP 2015-B-Ind	F 06.00	Breakdown of loans and advances to non-financial corporations by NACE codes	F 06.00	FINREP part 1	979	126
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 07.00 F 08.01.a	Financial assets subject to impairment that are past due or impaired Breakdown of financial liabilities by product and by counterparty (a)	F 07.00 F 08.01	FINREP part 1 FINREP part 1	769 647	127 37
FINREP 2015-B-Ind	F 08.01.b	Breakdown of financial liabilities by product and by counterparty (b)	F 08.01	FINREP part 1	648	37
FINREP 2015-B-Ind	F 08.02	Subordinated liabilities	F 08.02	FINREP part 1	497	128
FINREP 2015-B-Ind	F 09.01	Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other commitments given	F 09.01	FINREP part 1	770	129
FINREP 2015-B-Ind	F 09.02	Loan commitments, financial guarantees and other commitments received	F 09.02	FINREP part 1	499	130
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 10.00 F 11.01	Derivatives: Trading Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge	F 10.00 F 11.01	FINREP part 1 FINREP part 1	500 600	131 132
FINREP 2015-B-Ind	F 11.01	Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk	F 11.01	FINREP part 1 (GAAP only)	601	133
FINREP 2015-B-Ind	F 12.00	Movements in allowances for credit losses and impairment of equity instruments	F 12.00	FINREP part 1	774	134
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 13.01 F 13.02	Breakdown of loans and advances by collateral and guarantees Collateral obtained by taking possession during the period (held at the reporting date)	F 13.01 F 13.02	FINREP part 1 FINREP part 1	785 529	135 136
FINREP 2015-B-Ind	F 13.03	Collateral obtained by taking possession (tangible assets) accumulated	F 13.03	FINREP part 1	530	137
FINREP 2015-B-Ind	F 14.00	Fair value hierarchy: financial instruments at fair value	F 14.00	FINREP part 1	507	138
FINREP 2015-B-Ind	F 15.00.a	Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred financial assets (a)	F 15.00	FINREP part 1	505	38
		Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred				
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 15.00.b F 16.01.a	financial assets (b) Interest income and expenses by instrument and counterparty (a)	F 15.00 F 16.01	FINREP part 1 FINREP part 1	506 518	38 39
FINREP 2015-B-Ind	F 16.01.b	Interest income and expenses by instrument and counterparty (b)	F 16.01	FINREP part 1	519	39
FINISES 2045 D. I.	54500	Realised gains and losses on financial assets and liabilities not measured at fair value through profit or loss	F 45 02		520	420
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 16.02 F 16.03	by instrument Gains and losses on financial assets and liabilities held for trading by instrument	F 16.02 F 16.03	FINREP part 1 FINREP part 1	520 521	139 140
FINREP 2015-B-Ind	F 16.04	Gains and losses on financial assets and liabilities held for trading by risk	F 16.04	FINREP part 1	522	141
FINREP 2015-B-Ind	F 16.05	Gains and losses on financial assets and liabilities designated at fair value through profit or loss by instrument	F 16.05	FINREP part 1	609	142
FINREP 2015-B-Ind	F 16.06	Gains and losses from hedge accounting	F 16.06	FINREP part 1	523	142
FINREP 2015-B-Ind	F 16.07.a	Impairment on financial and non-financial assets (a)	F 16.07	FINREP part 1	772	40
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 16.07.b F 17.01	Impairment on financial and non-financial assets (b) Reconciliation between IFRS and CRR scope of consolidation: Assets	F 16.07 F 17.01	FINREP part 1 FINREP part 1	773 789	40 144
	. 17.01	Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan				
FINREP 2015-B-Ind	F 17.02	commitments, financial guarantees and other commitments given	F 17.02	FINREP part 1	542	145
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 17.03 F 18.00.a	Reconciliation between IFRS and CRR scope of consolidation: Liabilities Information on performing and non-performing exposures (I)	F 17.03 F 18.00	FINREP part 1 FINREP part 1	790 820	146 324
FINREP 2015-B-Ind	F 18.00.b	Information on performing and non-performing exposures (II)	F 18.00	FINREP part 1	757	324
FINREP 2015-B-Ind	F 18.00.c	Information on performing and non-performing exposures (III)	F 18.00	FINREP part 1	822	324
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 19.00.a F 19.00.b	Information forborn exposures (I) Information forborn exposures (II)	F 19.00 F 19.00	FINREP part 1 FINREP part 1	823 682	325 325
FINREP 2015-B-Ind	F 19.00.c	Information forborn exposures (III)	F 19.00	FINREP part 1	825	325
FINREP 2015-B-Ind	F 19.00.d	Information forborn exposures (IV)	F 19.00	FINREP part 1	855	325
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 20.01 F 20.02	Geographical breakdown of assets by location of the activities Geographical breakdown of liabilities by location of the activities	F 20.01 F 20.02	FINREP part 2 FINREP part 2	775 776	147 148
FINREP 2015-B-Ind	F 20.03	Geographical breakdown of main income statement items by location of the activities	F 20.03	FINREP part 2	777	149
FINREP 2015-B-Ind	F 20.04	Geographical breakdown of assets by residence of the counterparty Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty	F 20.04	FINREP part 2	778	150
FINREP 2015-B-Ind	F 20.05.a	(a)	F 20.05	FINREP part 2	779	41
		Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty				
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 20.05.b F 20.06	(b) Geographical breakdown of liabilities by residence of the counterparty	F 20.05 F 20.06	FINREP part 2 FINREP part 2	705 706	41 151
THIRD 2015 B IIIG	1 20.00	Geographical breakdown by residence of the counterparty of loans and advances to non-financial	1 20.00	THE PART	700	131
FINREP 2015-B-Ind	F 20.07	corporations by NACE codes	F 20.07	FINREP part 2	660	152
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 21.00 F 22.01	Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity	F 21.00 F 22.01	FINREP part 2 FINREP part 2	787 782	153 154
FINREP 2015-B-Ind	F 22.02	Assets involved in the services provided	F 22.02	FINREP part 2	531	155
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 30.01 F 30.02	Interests in unconsolidated structured entities	F 30.01 F 30.02	FINREP part 3	515 780	156 157
FINREP 2015-B-Ind	F 31.01	Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from	F 31.01	FINREP part 3 FINREP part 3	781	157
FINREP 2015-B-Ind	F 31.02	Related parties: expenses and income generated by transactions with	F 31.02	FINREP part 3	546	159
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 40.01 F 40.02	Scope of the group: "entity-by-entity" Scope of the group: "instrument-by-instrument"	F 40.01 F 40.02	FINREP part 4 FINREP part 4	990 594	160 161
FINREP 2015-B-Ind	F 41.01	Fair value hierarchy: financial instruments at amortised cost	F 41.01	FINREP part 4	532	162
FINREP 2015-B-Ind	F 41.02	Use of the Fair Value Option	F 41.02	FINREP part 4	654	163
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 41.03 F 42.00	Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount	F 41.03 F 42.00	FINREP part 4 FINREP part 4	534 786	164 165
FINREP 2015-B-Ind	F 43.00	Provisions	F 43.00	FINREP part 4	788	166
FINREP 2015-B-Ind	F 44.01	Components of net defined benefit plan assets and liabilities	F 44.01	FINREP part 4	538	167
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 44.02 F 44.03	Movements in defined benefit plans and employee benefits Memo items [related to staff expenses]	F 44.02 F 44.03	FINREP part 4 FINREP part 4	539 540	168 169
		Gains and losses on financial assets and liabilities designated at fair value through profit or loss by				
FINREP 2015-B-Ind	F 45.01	accounting portfolio	F 45.01	FINREP part 4	610	170
FINREP 2015-B-Ind FINREP 2015-B-Ind	F 45.02 F 45.03	Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses	F 45.02 F 45.03	FINREP part 4 FINREP part 4	791 545	171 172
FINREP 2015-B-Ind	F 46.00	Statement of changes in equity	F 46.00	FINREP part 4	784	173
SBP 2015-B	C 101.00	Details on exposures in Low Default Portfolios by counterparty	C 101.00	SBP. Credit Risk	958	351
SBP 2015-B SBP 2015-B	C 102.00 C 103.00	Details on exposures in Low Default Portfolios Details on exposures in High Default Portfolios	C 102.00 C 103.00	SBP. Credit Risk SBP. Credit Risk	959 960	352 353
SBP 2015-B	C 104.00	Details for hypothetical transactions in Low Default Portfolios	C 104.00	SBP. Credit Risk	961	354
SBP 2015-B SBP 2015-B	C 105.01 C 105.02	Definition of internal models Mapping of internal models to portfolios	C 105.01 C 105.02	SBP. Credit Risk SBP. Credit Risk	962 985	355 356
SBP 2015-B SBP 2015-B	C 105.02	Mapping of internal models to portionos Mapping of internal models to host supervisors	C 105.02	SBP. Credit Risk	964	357
SBP 2015-B	C 106.00	Initial Market Valuation	C 106.00	SBP. Initial Market Valuation	1009	358
SBP 2015-B SBP 2015-B	C 107.01.a C 107.01.b	VaR and SVaR non-CTP. Details VaR and SVaR non-CTP. Details. Comments	C 107.01 C 107.01	SBP. Market risk SBP. Market risk	969 1019	359 359
SBP 2015-B	C 107.02	VaR and SVaR non-CTP. Base currency results	C 107.02	SBP. Market risk	1020	360
SBP 2015-B	C 108.00	One year profit & loss VaR non-CTP	C 108.00	SBP. Market risk	1021	361
SBP 2015-B SBP 2015-B	C 109.01.a C 109.01.b	IRC. Details of the model IRC. Details of the model. Comments	C 109.01 C 109.01	SBP. Market risk SBP. Market risk	973 974	362 362
SBP 2015-B	C 109.02	IRC. Details by portfolio	C 109.02	SBP. Market risk	975	363
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SBP 2015-B SBP 2015-B	C 110.01.a C 110.01.b	CT. Details of the model CT. Details of the model. Comments	C 110.01 C 110.01	SBP. Market risk SBP. Market risk	977 978	365 365
SBP 2015-B	C 110.02	CT. Details by portfolio	C 110.02	SBP. Market risk	966	366
SBP 2015-B SBP 2015-B	C 110.03 S 00.01	CT. APR by portfolio/date Nature of Report (SBP)	C 110.03 S 00.01	SBP. Market risk SBP. General Information	1010 968	367 374
AE 2016-A	A 00.01	Nature of Report (AE)	A 00.01	General Information - AE	692	337
AE 2016-A	F 32.01	Asset encumbrance: Encumbrance overview - Assets	F 32.01	Asset Encumbrance	661	326
AE 2016-A AE 2016-A	F 32.02.a F 32.02.b	Asset encumbrance: Encumbrance overview - Collateral (a) Asset encumbrance: Encumbrance overview - Collateral (b)	F 32.02 F 32.02	Asset Encumbrance Asset Encumbrance	662 663	327 327
AE 2016-A	F 32.03.a	Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a)	F 32.03	Asset Encumbrance	664	328
AE 2016-A	F 32.03.b	Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b)	F 32.03	Asset Encumbrance	665	328
AE 2016-A AE 2016-A	F 32.04.a F 32.04.b	Asset encumbrance: Sources of encumbrance (a) Asset encumbrance: Sources of encumbrance (b)	F 32.04 F 32.04	Asset Encumbrance Asset Encumbrance	666 758	329 329
AE 2016-A	F 33.00.a	Asset encumbrance: Maturity data (a)	F 33.00	Asset Encumbrance	668	330
AE 2016-A	F 33.00.b F 34.00.a	Asset encumbrance: Maturity data (b) Asset encumbrance: Contingent encumbrance (a)	F 33.00 F 34.00	Asset Encumbrance Asset Encumbrance	669 670	330 331
AE 2016-A AE 2016-A	F 34.00.a F 34.00.b	Asset encumbrance: Contingent encumbrance (a) Asset encumbrance: Contingent encumbrance (b)	F 34.00 F 34.00	Asset Encumbrance Asset Encumbrance	670 671	331 331
AE 2016-A	F 34.00.c	Asset encumbrance: Contingent encumbrance (c)	F 34.00	Asset Encumbrance	1115	331
AE 2016-A AE 2016-A	F 35.00.a F 35.00.b	Asset encumbrance: Covered bonds issuance (a) Asset encumbrance: Covered bonds issuance (b)	F 35.00 F 35.00	Asset Encumbrance Asset Encumbrance	685 686	336 336
AE 2016-A AE 2016-A	F 35.00.c	Asset encumbrance: Covered bonds issuance (b) Asset encumbrance: Covered bonds issuance (c)	F 35.00	Asset Encumbrance	1116	336
AE 2016-A	F 35.00.d	Asset encumbrance: Covered bonds issuance (d)	F 35.00	Asset Encumbrance	688	336
AE 2016-A AE 2016-A	F 36.01.a F 36.01.b	Asset encumbrance: Advance template for assets of the reporting institution (a) Asset encumbrance: Advance template for assets of the reporting institution (b)	F 36.01 F 36.01	Asset Encumbrance Asset Encumbrance	672 673	334 334
AE 2016-A AE 2016-A	F 36.01.c	Asset encumbrance: Advance template for assets of the reporting institution (c) Asset encumbrance: Advance template for assets of the reporting institution (c)	F 36.01	Asset Encumbrance	674	334
		Asset encumbrance: Advance template for colliateral and own debt secrities issued other than covered				
AE 2016-A	F 36.02.a	bonds or ABSs (a) Asset encumbrance: Advance template for colliateral and own debt secrities issued other than covered	F 36.02	Asset Encumbrance	675	335
AE 2016-A	F 36.02.b	bonds or ABSs (b)	F 36.02	Asset Encumbrance	676	335

AE 2016-A	F 36.02.c	Asset encumbrance: Advance template for colliateral and own debt secrities issued other than covered bonds or ABSs (c)	F 36.02	Asset Encumbrance	677	335
COREP 2016-A	C 00.01	Nature of Report (COREP)	C 00.01	General Information - COREP	637	59
COREP 2016-A	C 01.00	Capital Adequacy - Own funds definition	C 01.00	Capital Adequacy	792	60
COREP 2016-A COREP 2016-A	C 02.00 C 03.00	Capital Adequacy - Risk Exposure Amounts Capital Adequacy - Ratios	C 02.00 C 03.00	Capital Adequacy Capital Adequacy	1081 549	61 62
COREP 2016-A	C 04.00	Capital Adequacy - Nemorandum Items	C 04.00	Capital Adequacy	1082	63
COREP 2016-A	C 05.01	Capital Adequacy - Transitional provisions: Summary	C 05.01	Capital Adequacy	795	64
COREP 2016-A COREP 2016-A	C 05.02 C 06.01	Capital Adequacy - Transitional provisions: Grandfathered instruments constituting State aid Group Solvency - Total	C 05.02 C 06.01	Capital Adequacy Group Solvency	552 983	65 375
COREP 2016-A	C 06.02	Group Solvency	C 06.02	Group Solvency	1023	376
COREP 2016-A	C 07.00.a	Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements - O	C 07.00	Credit Risk	1083	67
COREP 2016-A	C 07.00.b	which: Arising from Counterparty Credit Risk	C 07.00	Credit Risk	1084	67
		Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements -				
COREP 2016-A	C 07.00.c	Memorandum items - Secured on Property Credit and counterparty credit risks and free deliveries: Standardised Approach to capital requirements -	C 07.00	Credit Risk	799	67
COREP 2016-A	C 07.00.d	Memorandum items - in default	C 07.00	Credit Risk	800	67
COREP 2016-A	C 08.01.a	Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL	C 08.01	Credit Risk	801	68
COREP 2016-A	C 08.01.b	Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - TOTAL - Of which arising from counterparty credit risk and off balance sheet	C 08.01	Credit Risk	802	68
		Credit and counterparty credit risks and free deliveries: IRB Approach to capital requirements - Breakdown				
COREP 2016-A	C 08.02	of exposures assigned to obligor grades or pools by obligor grades	C 08.02	Credit Risk	560	69
COREP 2016-A COREP 2016-A	C 09.01.a C 09.01.b	Geographical breakdown of exposures by residence of the obligor (SA exposures) Geographical breakdown of exposures by residence of the obligor (SA exposures) - Exposures in default	C 09.01 C 09.01	Credit Risk Credit Risk	1085 1086	70 70
COREP 2016-A	C 09.02	Geographical breakdown of exposures by residence of the obligor (IRB exposures)	C 09.02	Credit Risk	803	71
CODED 2016 A	C 00 04	Breakdown of credit exposures relevant for the calculation of the countercyclical buffer by country and	C 00 04	Condit Diele	1141	383
COREP 2016-A COREP 2016-A	C 09.04 C 10.01	institution-specific countercyclical buffer rate Credit risk: Equity - IRB approaches to capital requirements - TOTAL	C 09.04 C 10.01	Credit Risk Credit Risk	1141 805	73
		Credit risk: Equity - IRB approaches to capital requirements - Breakdown of total exposures under the				
COREP 2016-A COREP 2016-A	C 10.02	PD/LGD Approach by obligor grades	C 10.02	Credit Risk Credit Risk	566	74
COREP 2016-A	C 11.00 C 12.00	Settlement/Delivery risk Credit risk: Securitisations - Standardised Approach to own funds requirements	C 11.00 C 12.00	Credit Risk	567 806	75 76
COREP 2016-A	C 13.00	Credit risk: Securitisations - IRB Approach to own funds requirements	C 13.00	Credit Risk	807	77
COREP 2016-A	C 14.00	Detailed information on securitisations	C 14.00	Credit Risk	570 1087	78 79
COREP 2016-A COREP 2016-A	C 15.00 C 16.00.a	Exposures and losses from lending collateralised immovable property Operational risk - Excluding AMA	C 15.00 C 16.00	Credit Risk Operational Risk	572	80
COREP 2016-A	C 16.00.b	Operational risk - AMA	C 16.00	Operational Risk	809	80
COREP 2016-A COREP 2016-A	C 17.00.a C 17.00.b	Operational risk: Losses and recoveries by business lines and event types in the last year Operational risk: Thresholds applied in data collections	C 17.00 C 17.00	Operational Risk Operational Risk	810 811	81 81
COREP 2016-A	C 18.00	Market risk: Standardised Approach for traded debt instruments	C 18.00	Market Risk	1088	82
COREP 2016-A	C 19.00	Market risk: Standardised Approach for specific risk in securitisations	C 19.00	Market Risk	577	83
COREP 2016-A COREP 2016-A	C 20.00 C 21.00	Market risk: Standardised Approach for specific risk in the correlation trading portfolio Market risk: Standardised Approach for position risk in equities	C 20.00 C 21.00	Market Risk Market Risk	578 1089	84 85
COREP 2016-A	C 22.00	Market risk: Standardised Approaches for foreign exchange risk	C 22.00	Market Risk	814	86
COREP 2016-A	C 23.00	Market risk: Standardised Approach for position risk in commodities	C 23.00	Market Risk	581	87
COREP 2016-A COREP 2016-A	C 24.00 C 25.00	Market risk: Internal models - Total CVA RISK	C 24.00 C 25.00	Market Risk Market Risk	582 657	88 89
COREP 2016-A	C 26.00	Large exposures limits	C 26.00	Large Exposures	815	90
COREP 2016-A	C 27.00	Identification of the counterparty	C 27.00	Large Exposures	585	91
COREP 2016-A COREP 2016-A	C 28.00 C 29.00	Exposures in the non-trading and trading book Detail of the exposures to individual clients within groups of connected clients	C 28.00 C 29.00	Large Exposures Large Exposures	586 602	92 93
		Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated				
COREP 2016-A	C 30.00	financial entities Maturity buckets of the 10 largest exposures to institutions and the 10 largest exposures to unregulated	C 30.00	Large Exposures	607	94
COREP 2016-A	C 31.00	financial entities: detail of the exposures to individual clients within groups of connected clients	C 31.00	Large Exposures	608	95
COREP 2016-A	C 40.00	Alternative treatment of the Exposure Measure	C 40.00	Leverage Ratio	986	96
COREP 2016-A COREP 2016-A	C 41.00 C 42.00	On- and off-balance sheet items – additional breakdown of exposures Alternative definition of capital	C 41.00 C 42.00	Leverage Ratio Leverage Ratio	987 988	97 98
CONET ZOIO-A	C 42.00	Breakdown of leverage ratio exposure measure components: Off-balance sheet items, derivatives, SFTs an		Leverage Natio	588	36
COREP 2016-A	C 43.00.a	trading book	C 43.00	Leverage Ratio	1006	99
COREP 2016-A COREP 2016-A	C 43.00.b C 43.00.c	Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (SA) Breakdown of leverage ratio exposure measure components: Other non-trading book exposures (IRB)	C 43.00 C 43.00	Leverage Ratio Leverage Ratio	1007 1008	99 99
COREP 2016-A	C 44.00	General Information	C 44.00	Leverage Ratio	989	100
COREP 2016-A	C 47.00	Leverage ratio calculation	C 47.00	Leverage Ratio	1024	377
COREP 2016-A COREP 2016-A	C 51.00.a C 51.00.b	Liquidity Coverage. Liquid assets (I). Total Liquidity Coverage. Liquid assets (II). Total	C 51.00 C 51.00	Liquidity Coverage Liquidity Coverage	611 612	103 103
COREP 2016-A	C 51.00.w	Liquidity Coverage. Liquid assets (I). Significant currencies	C 51.00	Liquidity Coverage	1095	103
COREP 2016-A	C 51.00.x	Liquidity Coverage, Liquid assets (II). Significant currencies	C 51.00	Liquidity Coverage	1096	103 104
COREP 2016-A COREP 2016-A	C 52.00.a C 52.00.b	Liquidity Coverage. Outflows (I). Total Liquidity Coverage. Outflows (II). Total	C 52.00 C 52.00	Liquidity Coverage Liquidity Coverage	615 616	104
COREP 2016-A	C 52.00.c	Liquidity Coverage. Outflows (III). Total	C 52.00	Liquidity Coverage	617	104
COREP 2016-A COREP 2016-A	C 52.00.d C 52.00.w	Liquidity Coverage. Outflows (IV). Total Liquidity Coverage. Outflows (I). Significant currencies	C 52.00 C 52.00	Liquidity Coverage	618 1097	104 104
COREP 2016-A	C 52.00.w	Liquidity Coverage. Outflows (II). Significant currencies	C 52.00	Liquidity Coverage Liquidity Coverage	1098	104
COREP 2016-A	C 52.00.y	Liquidity Coverage. Outflows (III). Significant currencies	C 52.00	Liquidity Coverage	1099	104
COREP 2016-A COREP 2016-A	C 52.00.z C 53.00.a	Liquidity Coverage. Outflows (IV). Significant currencies Liquidity Coverage. Inflows (I). Total	C 52.00 C 53.00	Liquidity Coverage Liquidity Coverage	1100 623	104 105
COREP 2016-A	C 53.00.b	Liquidity Coverage. Inflows (I). Total	C 53.00	Liquidity Coverage	624	105
COREP 2016-A	C 53.00.c	Liquidity Coverage. Inflows (III). Total	C 53.00	Liquidity Coverage	625	105
COREP 2016-A COREP 2016-A	C 53.00.w C 53.00.x	Liquidity Coverage. Inflows (I). Significant currencies Liquidity Coverage. Inflows (II). Significant currencies	C 53.00 C 53.00	Liquidity Coverage Liquidity Coverage	1101 1102	105 105
COREP 2016-A	C 53.00.y	Liquidity Coverage. Inflows (III). Significant currencies	C 53.00	Liquidity Coverage	1103	105
COREP 2016-A	C 54.00.a	Liquidity Coverage. Collateral swaps. Total	C 54.00	Liquidity Coverage	629	106
COREP 2016-A COREP 2016-A	C 54.00.w C 60.00.a	Liquidity Coverage. Collateral swaps. Significant currencies Stable funding. Items requiring stable funding (I). Total	C 54.00 C 60.00	Liquidity Coverage Stable Funding	1104 1001	106 107
COREP 2016-A	C 60.00.b	Stable funding. Items requiring stable funding (II). Total	C 60.00	Stable Funding	632	107
COREP 2016-A	C 60.00.w	Stable funding. Items requiring stable funding (I). Significant currencies Stable funding. Items requiring stable funding (II). Significant currencies	C 60.00	Stable Funding Stable Funding	1105	107
COREP 2016-A COREP 2016-A	C 60.00.x C 61.00.a	Stable funding. Items requiring stable funding (II). Significant currencies Stable funding. Items providing stable funding (I). Total	C 60.00 C 61.00	Stable Funding Stable Funding	1106 591	107 108
COREP 2016-A	C 61.00.b	Stable funding. Items providing stable funding (II). Total	C 61.00	Stable Funding	592	108
COREP 2016-A COREP 2016-A	C 61.00.w C 61.00.x	Stable funding. Items providing stable funding (I). Significant currencies	C 61.00 C 61.00	Stable Funding Stable Funding	1107 1108	108 108
COREP 2016-A	C 66.00.a	Stable funding. Items providing stable funding (II). Significant currencies Contractual template. Total	C 66.00	Additional Liquidity Monitoring	1011	368
COREP 2016-A	C 66.00.b	Contractual template. Total. Cumulated	C 66.00	Additional Liquidity Monitoring	842	368
COREP 2016-A COREP 2016-A	C 66.00.w C 66.00.x	Contractual template. Significant currencies Contractual template. Significant currencies. Cumulated	C 66.00 C 66.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	1124 1125	368 368
COREP 2016-A	C 67.00.a	Contraction of funding by counterparty. Total	C 67.00	Additional Liquidity Monitoring	845	369
COREP 2016-A	C 67.00.w	Concentration of funding by counterparty. Significant currencies	C 67.00	Additional Liquidity Monitoring	1126	369
COREP 2016-A COREP 2016-A	C 68.00.a C 68.00.w	Concentration of funding by product type. Total Concentration of funding by product type. Significant currencies	C 68.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	847 1127	370 370
COREP 2016-A	C 69.00.a	Prices for various lengths of funding. Total	C 69.00	Additional Liquidity Monitoring	849	371
COREP 2016-A	C 69.00.w	Prices for various lengths of funding. Significant currencies	C 69.00	Additional Liquidity Monitoring	1128	371
COREP 2016-A COREP 2016-A	C 70.00.a C 70.00.w	Roll-over of funding. Total Roll-over of funding. Significant currencies	C 70.00 C 70.00	Additional Liquidity Monitoring Additional Liquidity Monitoring	851 1129	372 372
COREP 2016-A	C 71.00.a	Concentration of counterbalancing capacity by issuer/counterparty. Total	C 71.00	Additional Liquidity Monitoring	853	373
COREP 2016-A	C 71.00.w	Concentration of counterbalancing capacity by issuer/counterparty. Significant currencies	C 71.00	Additional Liquidity Monitoring	1130	373
COREP 2016-A COREP 2016-A	C 72.00.a C 72.00.w	Liquidity Coverage . Liquid assets. Total (DA) Liquidity Coverage. Liquid assets. Significant currencies (DA)	C 72.00 C 72.00	LCR. Delegated Act LCR. Delegated Act	1025 1136	378 378
COREP 2016-A	C 73.00.a	Liquidity Coverage. Outflows. Total (DA)	C 73.00	LCR. Delegated Act	1027	379
COREP 2016-A	C 73.00.w	Liquidity Coverage. Outflows. Significant currencies (DA)	C 73.00	LCR. Delegated Act	1137	379
COREP 2016-A COREP 2016-A	C 74.00.a C 74.00.w	Liquidity Coverage. Inflows. Total (DA) Liquidity Coverage. Inflows. Significant currencies (DA)	C 74.00 C 74.00	LCR. Delegated Act LCR. Delegated Act	1029 1138	380 380
	C 75.00.a	Liquidity Coverage. Collateral swaps. Total (DA)	C 75.00	LCR. Delegated Act	1031	381
	C 75.00.w C 76.00.a	Liquidity Coverage. Collateral swaps. Significant currencies (DA)	C 75.00	LCR. Delegated Act	1139	381
COREP 2016-A COREP 2016-A		Liquidity Coverage. Calculations. Total (DA)	C 76.00	LCR. Delegated Act LCR. Delegated Act	1033 1140	382 382
COREP 2016-A COREP 2016-A COREP 2016-A						
COREP 2016-A COREP 2016-A	C 76.00.w F 00.01	Liquidity Coverage. Calculations. Significant currencies (DA) Nature of Report (FINREP)	C 76.00 F 00.01	General Information - FINREP	638	109
COREP 2016-A COREP 2016-A COREP 2016-A COREP 2016-A FINREP 2016-A FINREP 2016-A	C 76.00.w F 00.01 F 01.01	Nature of Report (FINREP) Balance Sheet Statement [Statement of Financial Position]: Assets	F 00.01 F 01.01	General Information - FINREP FINREP part 1	1067	110
COREP 2016-A COREP 2016-A COREP 2016-A COREP 2016-A FINREP 2016-A	C 76.00.w F 00.01 F 01.01 F 01.02	Nature of Report (FINREP) Balance Sheet Statement (Statement of Financial Position): Assets Balance Sheet Statement (Statement of Financial Position): Uabilities	F 00.01 F 01.01 F 01.02	General Information - FINREP FINREP part 1 FINREP part 1		109 110 111 112
COREP 2016-A COREP 2016-A COREP 2016-A COREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A	C 76.00.w F 00.01 F 01.01	Nature of Report (FINREP) Balance Sheet Statement [Statement of Financial Position]: Assets	F 00.01 F 01.01	General Information - FINREP FINREP part 1	1067 1068	110

FINREP 2016-A	F 04.02	Breakdown of financial assets by instrument and by counterparty sector: financial assets designated at fair value through profit or loss	F 04.02	FINREP part 1	491	116
FINREP 2016-A	F 04.03	Breakdown of financial assets by instrument and by counterparty sector: available-for-sale financial assets		FINREP part 1	492	117
		Breakdown of financial assets by instrument and by counterparty sector: loans and receivables and held-to-				
FINREP 2016-A	F 04.04	maturity investments	F 04.04 F 04.05	FINREP part 1	768	118 119
FINREP 2016-A FINREP 2016-A	F 04.05 F 04.06	Subordinated financial assets Breakdown of financial assets by instrument and by counterparty sector: trading financial assets	F 04.06	FINREP part 1 (GAAP only)	528 595	120
1111L1 2020 /1	1 04.00	Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative	1 04.00	THE PART (OF BILL OILLY)	333	120
FINREP 2016-A	F 04.07	financial assets measured at fair value through profit or loss	F 04.07	FINREP part 1 (GAAP only)	596	121
FINREP 2016-A	F 04.08	Breakdown of financial assets by instrument and by counterparty sector: non-trading non-derivative	F 04.08	FINDED and 1 (CAAD and 1)	597	122
FINKER 2010-A	r 04.00	financial assets measured at fair value to equity Breakdown of financial assets by instrument and by counterparty sector: non-trading debt instruments	F 04.08	FINREP part 1 (GAAP only)	357	122
FINREP 2016-A	F 04.09	measured at a cost-based method	F 04.09	FINREP part 1 (GAAP only)	1090	123
		Breakdown of financial assets by instrument and by counterparty sector: other non-trading non-derivative				
FINREP 2016-A	F 04.10 F 05.00	financial assets Proceedings of loans and advances by product	F 04.10 F 05.00	FINREP part 1 (GAAP only)	599 771	124 125
FINREP 2016-A FINREP 2016-A	F 06.00	Breakdown of loans and advances by product Breakdown of loans and advances to non-financial corporations by NACE codes	F 06.00	FINREP part 1 FINREP part 1	1092	125
FINREP 2016-A	F 07.00	Financial assets subject to impairment that are past due or impaired	F 07.00	FINREP part 1	769	127
FINREP 2016-A	F 08.01.a	Breakdown of financial liabilities by product and by counterparty (a)	F 08.01	FINREP part 1	647	37
FINREP 2016-A	F 08.01.b	Breakdown of financial liabilities by product and by counterparty (b)	F 08.01	FINREP part 1	648	37
FINREP 2016-A	F 08.02	Subordinated liabilities Off-balance sheet items subject to credit risk: Loan commitments, financial guarantees and other	F 08.02	FINREP part 1	497	128
FINREP 2016-A	F 09.01	commitments given	F 09.01	FINREP part 1	770	129
FINREP 2016-A	F 09.02	Loan commitments, financial guarantees and other commitments received	F 09.02	FINREP part 1	499	130
FINREP 2016-A	F 10.00	Derivatives: Trading	F 10.00	FINREP part 1	1070	131
FINREP 2016-A FINREP 2016-A	F 11.01 F 11.02	Derivatives - Hedge accounting: Breakdown by type of risk and type of hedge Derivatives - Hedge accounting under National GAAP: Breakdown by type of risk	F 11.01 F 11.02	FINREP part 1 (GAAP only)	600 1091	132 133
FINREP 2016-A	F 12.00	Movements in allowances for credit losses and impairment of equity instruments	F 12.00	FINREP part 1	774	134
FINREP 2016-A	F 13.01	Breakdown of loans and advances by collateral and guarantees	F 13.01	FINREP part 1	785	135
FINREP 2016-A	F 13.02	Collateral obtained by taking possession during the period (held at the reporting date)	F 13.02	FINREP part 1	1077	136
FINREP 2016-A FINREP 2016-A	F 13.03 F 14.00	Collateral obtained by taking possession [tangible assets] accumulated	F 13.03 F 14.00	FINREP part 1 FINREP part 1	530 507	137 138
FINKEF 2010-A	F 14.00	Fair value hierarchy: financial instruments at fair value Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred	F 14.00	riiker pait 1	307	130
FINREP 2016-A	F 15.00.a	financial assets (a)	F 15.00	FINREP part 1	1071	38
FINISH	F.45.00.	Financial assets pledged as collateral: derecognition and financial liabilities associated with transferred	5.45.00			
FINREP 2016-A FINREP 2016-A	F 15.00.b F 16.01.a	financial assets (b) Interest income and expenses by instrument and counterparty (a)	F 15.00 F 16.01	FINREP part 1 FINREP part 1	1072 1076	38 39
FINREP 2016-A	F 16.01.a F 16.01.b	Interest income and expenses by instrument and counterparty (a) Interest income and expenses by instrument and counterparty (b)	F 16.01	FINREP part 1	519	39
		Realised gains and losses on financial assets and liabilities not measured at fair value through profit or loss				
FINREP 2016-A	F 16.02	by instrument	F 16.02	FINREP part 1	520	139
FINREP 2016-A	F 16.03	Gains and losses on financial assets and liabilities held for trading by instrument Gains and losses on financial assets and liabilities held for trading by risk	F 16.03	FINREP part 1	521	140
FINREP 2016-A	F 16.04	Gains and losses on financial assets and liabilities held for trading by risk Gains and losses on financial assets and liabilities designated at fair value through profit or loss by	F 16.04	FINREP part 1	522	141
FINREP 2016-A	F 16.05	instrument	F 16.05	FINREP part 1	609	142
FINREP 2016-A	F 16.06	Gains and losses from hedge accounting	F 16.06	FINREP part 1	523	143
FINREP 2016-A	F 16.07.a	Impairment on financial and non-financial assets (a) Impairment on financial and non-financial assets (b)	F 16.07	FINREP part 1	772	40 40
FINREP 2016-A FINREP 2016-A	F 16.07.b F 17.01	Reconciliation between IFRS and CRR scope of consolidation: Assets	F 16.07 F 17.01	FINREP part 1 FINREP part 1	773 1078	144
		Reconciliation between IFRS and CRR scope of consolidation: Off-balance sheet exposures - loan				
FINREP 2016-A	F 17.02	commitments, financial guarantees and other commitments given	F 17.02	FINREP part 1	1079	145
FINREP 2016-A	F 17.03	Reconciliation between IFRS and CRR scope of consolidation: Liabilities	F 17.03	FINREP part 1	790	146
FINREP 2016-A FINREP 2016-A	F 18.00.a F 18.00.b	Information on performing and non-performing exposures (I) Information on performing and non-performing exposures (II)	F 18.00 F 18.00	FINREP part 1 FINREP part 1	1109 1110	324 324
FINREP 2016-A	F 18.00.c	Information on performing and non-performing exposures (III)	F 18.00	FINREP part 1	1111	324
FINREP 2016-A	F 19.00.a	Information forborn exposures (I)	F 19.00	FINREP part 1	1112	325
FINREP 2016-A	F 19.00.b	Information forborn exposures (II)	F 19.00	FINREP part 1	1113	325
FINREP 2016-A FINREP 2016-A	F 19.00.c F 19.00.d	Information forborn exposures (III) Information forborn exposures (IV)	F 19.00 F 19.00	FINREP part 1 FINREP part 1	1114 1131	325 325
FINREP 2016-A	F 20.01	Geographical breakdown of assets by location of the activities	F 20.01	FINREP part 2	1073	147
FINREP 2016-A	F 20.02	Geographical breakdown of liabilities by location of the activities	F 20.02	FINREP part 2	776	148
FINREP 2016-A	F 20.03	Geographical breakdown of main income statement items by location of the activities	F 20.03	FINREP part 2	1074	149
FINREP 2016-A	F 20.04	Geographical breakdown of assets by residence of the counterparty	F 20.04	FINREP part 2	778	150
		Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty				150
FINREP 2016-A	F 20.04 F 20.05.a		F 20.04	FINREP part 2	778 779	150 41
FINREP 2016-A	F 20.05.a F 20.05.b	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b)	F 20.05	FINREP part 2	779 705	41
FINREP 2016-A	F 20.05.a	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty	F 20.05	FINREP part 2	779	41
FINREP 2016-A FINREP 2016-A FINREP 2016-A	F 20.05.b F 20.06	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial	F 20.05 F 20.05 F 20.06	FINREP part 2 FINREP part 2 FINREP part 2	779 705 706	41 41 151
FINREP 2016-A	F 20.05.a F 20.05.b	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty	F 20.05	FINREP part 2 FINREP part 2 FINREP part 2 FINREP part 2	779 705	41 41 151 152
FINREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A	F 20.05.a F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01	FINREP part 2	779 705 706 1093 787 782	41 41 151 152 153 154
FINREP 2016-A	F 20.05.a F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by MACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02	FINREP part 2	779 705 706 1093 787 782 531	41 41 151 152 153 154 155
FINREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A FINREP 2016-A	F 20.05.b F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities	F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01	FINREP part 2 FINREP part 3	779 705 706 1093 787 782 531 515	41 41 151 152 153 154 155
FINREP 2016-A	F 20.05.a F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by MACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02	FINREP part 2	779 705 706 1093 787 782 531	41 41 151 152 153 154 155
FINREP 2016-A	F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 31.02	FINREP part 2 FINREP part 3	779 705 706 1093 787 782 531 515 780 1075	41 41 151 152 153 154 155 156 157 158
FINREP 2016-A	F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 31.01 F 31.02 F 40.01	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by MACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "entity-"pentity"	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 31.02 F 40.01	FINREP part 2 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990	41 41 151 152 153 154 155 156 157 158 159
FINREP 2016-A	F 20.05.b F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.002 F 31.01 F 31.02 F 40.01	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "instrument-by-instrument" Scope of the group: "instrument-by-instrument"	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 31.02 F 40.01	FINREP part 2 FINREP part 3 FINREP part 4 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594	41 41 151 152 153 154 155 156 157 158 159 160
FINREP 2016-A	F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 31.01 F 31.02 F 40.01	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by MACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "entity-"pentity"	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.01 F 30.01 F 30.01 F 30.02 F 31.01 F 31.02 F 40.01 F 40.01 F 40.02	FINREP part 2 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594	41 41 151 152 153 154 155 156 157 158 159 160
FINREP 2016-A	F 20.05.b F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.00 F 31.01 F 31.02 F 40.01 F 40.02 F 41.01 F 41.03	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "entity-by-entity" Scope of the group: "instrument-by-instrument" Fair value hierarchy: financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.02 F 30.01 F 30.01 F 31.02 F 40.01 F 40.02 F 41.01 F 41.03	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654	41 41 151 152 153 154 155 156 157 158 159 160 161 162 163
FINREP 2016-A	F 20.05.a F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 40.01 F 40.01 F 40.02 F 41.01 F 41.02 F 41.03	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: expenses and income generated by transactions with Scope of the group: "entity" penity" Scope of the group: "instrument-by-instrument" Fair value hierarchy, financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 31.02 F 40.01 F 40.02 F 41.02 F 41.03	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654 534 786	41 41 151 152 153 154 155 156 157 158 159 160 161 162 163 164
FINREP 2016-A	F 20.05.b F 20.05.b F 20.07 F 21.00 F 22.01 F 22.01 F 22.02 F 30.01 F 30.02 F 31.02 F 40.01 F 40.02 F 41.02 F 41.03 F 42.00 F 43.00	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities Breakdown of interests and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "instrument-by-instrument" Fair value hierarchy, financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount Provisions	F 20.05 F 20.05 F 20.07 F 21.00 F 22.00 F 22.02 F 30.01 F 30.01 F 31.02 F 40.01 F 40.02 F 41.03 F 41.03 F 42.00 F 43.00	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654 786	41 41 151 152 153 154 155 156 157 158 160 161 162 163 164
FINREP 2016-A	F 20.05.a F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 40.01 F 40.01 F 40.02 F 41.01 F 41.02 F 41.03	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: expenses and income generated by transactions with Scope of the group: "entity" penity" Scope of the group: "instrument-by-instrument" Fair value hierarchy, financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 31.02 F 40.01 F 40.02 F 41.02 F 41.03	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654 534 786	41 41 151 152 153 154 155 156 157 158 160 161 162 163 164
FINREP 2016-A	F 20.05.b F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.02 F 40.01 F 40.01 F 40.03 F 42.00 F 43.00 F 43.00 F 43.00 F 43.00 F 44.01	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by MACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "entity-by-entity" Scope of the group: "instrument-by-instrument" Fair value hierarty-; financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount Provisions Components of net defined benefit plan assets and liabilities Movement is in defined benefit plans and employee benefits Memo items (Felated to staff expenses)	F 20.05 F 20.05 F 20.07 F 21.00 F 22.01 F 22.01 F 22.01 F 30.01 F 30.01 F 30.02 F 31.01 F 41.02 F 44.01 F 44.00 F 44.00 F 44.00 F 44.00	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654 786 788 538	41 41 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166
FINREP 2016-A	F 20.05.a F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 40.01 F 40.01 F 40.02 F 41.03 F 44.03 F 44.03	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "instrument-by-instrument" Fair value hierarchy, financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount Provisions Components of net defined benefit plan assets and liabilities Movements in defined benefit plans and employee benefits Memo items [related to staff expenses]	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 21.00 F 22.01 F 22.02 F 31.01 F 30.02 F 31.01 F 30.02 F 41.01 F 41.01 F 41.02 F 41.03 F 44.01 F 44.03 F 44.01 F 44.01 F 44.01	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654 534 786 788 538 539 540	41 41 151 152 153 154 155 156 157 158 160 161 162 163 164 165 166 167 168
FINREP 2016-A	F 20.05.b F 20.05.b F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.02 F 40.01 F 44.02 F 44.03 F 44.03 F 44.03 F 44.03 F 44.03	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "entity-by-entity" Scope of the group: "instrument-by-instrument" Fair value hierarchy: financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount Provisions Components of net defined benefit plan assets and liabilities Movements in defined benefit plans and employee benefits Memo items (related to staff expenses) Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio	F 20.05 F 20.05 F 20.07 F 21.00 F 22.02 F 30.01 F 32.02 F 30.01 F 31.02 F 31.02 F 40.01 F 40.02 F 41.01 F 41.02 F 44.03 F 42.00 F 44.03	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787, 782 531 515 780 1075 1080 990 594 44 786 788 538 539 540	41 41 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 167 168
FINREP 2016-A	F 20.05.a F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.01 F 30.02 F 31.01 F 40.01 F 40.01 F 40.02 F 41.03 F 44.03 F 44.03	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "instrument-by-instrument" Fair value hierarchy: financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount Provisions Components of net defined benefit plan assets and liabilities Movements in defined benefit plans asset and liabilities Movements in defined benefit plans assets and liabilities Movements in defined benefit plans assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale	F 20.05 F 20.05 F 20.06 F 20.07 F 21.00 F 21.00 F 22.01 F 22.02 F 31.01 F 30.02 F 31.01 F 30.02 F 41.01 F 41.01 F 41.02 F 41.03 F 44.01 F 44.03 F 44.01 F 44.01 F 44.01	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654 534 786 788 538 539 540	41 41 151 152 153 154 155 156 157 160 161 162 163 164 165 166 167 168 169
FINREP 2016-A	F 20.05.b F 20.05.b F 20.06 F 20.07 F 21.00 F 22.01 F 22.02 F 30.02 F 31.02 F 40.01 F 40.02 F 41.01 F 41.03 F 42.00 F 43.00 F 43.00 F 43.00 F 44.01 F 44.02 F 44.03 F 45.01 F 45.02 F 45.03 F 45.00	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by MACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: amounts payable to and amounts receivable from Related parties: expenses and income generated by transactions with Scope of the group: "entity-by-entity" Scope of the group: "instrument-by-instrument" Fair value hierarchy: financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount Provisions Components of net defined benefit plan assets and liabilities Movements in defined benefit plans and employee benefits Memo items [related to staff expenses] Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses	F 20.05 F 20.05 F 20.07 F 21.00 F 22.01 F 22.01 F 22.01 F 30.01 F 30.01 F 30.01 F 30.01 F 30.02 F 40.01 F 40.02 F 44.01 F 44.02 F 44.03 F 44.0	FINREP part 2 FINREP part 3 FINREP part 3 FINREP part 3 FINREP part 4	779 705 706 1093 787 782 531 515 780 1075 1080 990 594 532 654 786 788 538 539 540 1094 791 545 784	41 41 151 152 153 154 155 156 157 160 161 162 163 164 165 166 167 168 169 170 171 172 172
FINREP 2016-A	F 20.05.b F 20.05.b F 20.07 F 21.00 F 22.01 F 22.01 F 22.02 F 30.01 F 30.02 F 31.02 F 40.01 F 40.02 F 41.03 F 42.00 F 44.03 F 44.03 F 44.03 F 45.01 F 45.02 F 45.01 F 45.02 F 45.03 F 45.00 F 45.01 F 45.00 F 45.01 F 45.00	Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (a) Geographical breakdown of off-balance sheet items subject to credit risk by residence of the counterparty (b) Geographical breakdown of liabilities by residence of the counterparty Geographical breakdown by residence of the counterparty of loans and advances to non-financial corporations by NACE codes Tangible and intangible assets: assets subject to operating lease Fee and commission income and expenses by activity Assets involved in the services provided Interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities Breakdown of interests in unconsolidated structured entities by nature of the activities Related parties: expenses and income generated by transactions with Scope of the group: "instrument beyinstrument" Fair value hierarchy, financial instruments at amortised cost Use of the Fair Value Option Hybrid financial instruments not designated at fair value through profit or loss Tangible and intangible assets: carrying amount Provisions Components of net defined benefit plan assets and liabilities Movements in defined benefit plan assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on financial assets and liabilities designated at fair value through profit or loss by accounting portfolio Gains and losses on derecognition of non-financial assets other than held for sale Other operating income and expenses Statement of changes in equity	F 20.05 F 20.05 F 20.07 F 21.00 F 21.00 F 22.01 F 22.02 F 31.01 F 30.02 F 31.01 F 30.02 F 31.01 F 30.02 F 40.01 F 40.02 F 44.03 F 44.03 F 44.03 F 44.03 F 44.03 F 44.03 F 45.03 F 45.03 F 45.03 F 66.00 F 60.001	FINREP part 2 FINREP part 3 FINREP part 4 FINREP part 6 FINREP part 7 FINREP part 7 FINREP part 7 FINREP part 7 FINREP part 8 FINREP part 8 FINREP part 8 FINREP part 9 FI	779 705 706 1093 787 782 531 515 515 5180 1075 1080 990 594 532 654 454 786 788 538 539 540 1094 791 545 784 638	41 41 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 170 171 172 173 172
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